

For the year Jan. 1-Dec. 31, 2011, or other tax year beginning . 2011, ending . 20 See separate instructions.

Your first name and initial **WILLARD M** Last name **ROMNEY** Your social security number [REDACTED]

If a joint return, spouse's first name and initial **ANN D** Last name **ROMNEY** Spouse's social security number [REDACTED]

Home address (number and street). If you have a P.O. box, see instructions. [REDACTED] Apt. no. [REDACTED] Make sure the SSN(s) above and on line 6c are correct.

City, town or post office, state, and ZIP code. If you have a foreign address, also complete spaces below (see instructions). **BELMONT MA 02478**

Foreign country name **USA** Foreign province/county Foreign postal code

Presidential Election Campaign
Check here if you, or your spouse if filing jointly, want \$3 to go to this fund. Checking a box below will not change your tax or refund. ☒ You ☒ Spouse

Filing Status 1 ☐ Single 4 ☐ Head of household (with qualifying person). (See instructions.) If the qualifying person is a child but not your dependent, enter this child's name here. ▶

2 ☒ Married filing jointly (even if only one had income) 5 ☐ Qualifying widow(er) with dependent child

3 ☐ Married filing separately. Enter spouse's SSN above and full name here. ▶

Check only one box.

Exemptions 6a ☒ Yourself. If someone can claim you as a dependent, do not check box 6a. Boxes checked on 6a and 6b **2**

b ☒ Spouse No. of children on 6c who:

c Dependents:

(1) First name	Last name	(2) Dependent's social security number	(3) Dependent's relationship to you	(4) <input checked="" type="checkbox"/> if child under age 17 qualifying for child tax credit (see instructions)

● lived with you
● did not live with you due to divorce or separation (see instructions)

Dependents on 6c not entered above

Add numbers on lines above ▶ **2**

d Total number of exemptions claimed

Income 7 Wages, salaries, tips, etc. Attach Form(s) W-2 7

8a Taxable interest. Attach Schedule B if required 8a **3,012,775.**

b Tax-exempt interest. Do not include on line 8a 8b **1,329.**

9a Ordinary dividends. Attach Schedule B if required 9a **3,649,567.**

b Qualified dividends STMT 1 9b **2,221,956.**

10 Taxable refunds, credits, or offsets of state and local income taxes 10 **352,905.**

11 Alimony received 11

12 Business income or (loss). Attach Schedule C or C-EZ 12 **450,740.**

13 Capital gain or (loss). Attach Schedule D if required. If not required, check here ▶ ☐ 13 **6,810,176.**

14 Other gains or (losses). Attach Form 4797. 14 **-484,572.**

15a IRA distributions 15a b Taxable amount 15b

16a Pensions and annuities 16a b Taxable amount 16b

17 Rental real estate, royalties, partnerships, S corporations, trusts, etc. Attach Schedule E 17 **120,375.**

18 Farm income or (loss). Attach Schedule F 18

19 Unemployment compensation 19

20a Social security benefits 20a b Taxable amount 20b

21 Other income. List type and amount SEE STATEMENT 2 21 **-202,358.**

22 Combine the amounts in the far right column for lines 7 through 21. This is your total income ▶ 22 **13,709,608.**

Adjusted Gross Income 23 Educator expenses 23

24 Certain business expenses of reservists, performing artists, and fee-basis government officials. Attach Form 2106 or 2106-EZ 24

25 Health savings account deduction. Attach Form 8889 25

26 Moving expenses. Attach Form 3903 26

27 Deductible part of self-employment tax. Attach Schedule SE 27 **12,657.**

28 Self-employed SEP, SIMPLE, and qualified plans 28

29 Self-employed health insurance deduction 29

30 Penalty on early withdrawal of savings 30

31a Alimony paid b Recipient's SSN ▶ 31a

32 IRA deduction 32

33 Student loan interest deduction 33

34 Tuition and fees. Attach Form 8917. 34

35 Domestic production activities deduction. Attach Form 8903. 35

36 Add lines 23 through 35 36 **12,657.**

37 Subtract line 36 from line 22. This is your adjusted gross income 37 **13,696,951.**

Application for Automatic Extension of Time To File U.S. Individual Income Tax Return

OMB No. 1545-0074

2011

There are three ways to request an automatic extension of time to file a U.S. individual income tax return.

1. You can file Form 4868 electronically by accessing IRS *e-file* using your home computer or by using a tax professional who uses *e-file*.
2. You can pay all or part of your estimate of income tax due using a credit or debit card or by using the Electronic Federal Tax Payment System (EFTPS).
3. You can file a paper Form 4868.

IRSe - file

It's Convenient, Safe, and Secure

IRS *e-file* is the IRS's electronic filing program. You can get an automatic extension of time to file your tax return by filing Form 4868 electronically. You will receive an electronic acknowledgment once you complete the transaction. Keep it with your records. Do not send in Form 4868 if you file electronically, unless you are making a payment with a check or money order (see page 3).

Complete Form 4868 to use as a worksheet. If you think you may owe tax when you file your return, you will need to estimate your total tax liability and subtract how much you have already paid (lines 4, 5, and 6 below).

Several companies offer free e-filing of Form 4868 through the Free File program. For more details, go to IRS.gov and click on *freefile*.

E-file Using Your Personal Computer or Through a Tax Professional

Refer to your tax software package or tax preparer for ways to file electronically. Be sure to have a copy of your 2010 tax return - you will be asked to provide information from the return for taxpayer verification. If you wish to make a payment, you can pay by electronic funds withdrawal or send your check or money order to the address shown in the middle column under *Where To File a Paper Form 4868* (see page 4).

Pay by Credit or Debit Card or EFTPS

You can get an extension if you pay part or all of your estimate of income tax due by using a credit or debit card. Your payment must be at least \$1. You can also get an extension when you pay part or all of your estimate of income tax due using EFTPS. You can pay by phone or over the Internet (see page 3).

File a Paper Form 4868

If you wish to file on paper instead of electronically, fill in the Form 4868 below and mail it to the address shown on page 4.

For information on using a private delivery service, see page 4.

Note. If you are a fiscal year taxpayer, you must file a paper Form 4868.

General Instructions

Purpose of Form

Use Form 4868 to apply for 6 more months (4 if "out of the country" (defined on page 2) and a U.S. citizen or resident) to file Form 1040, 1040A, 1040EZ, 1040NR, 1040NR-EZ, 1040-PR, or 1040-SS.

Gift and generation-skipping transfer (GST) tax return (Form 709).

An extension of time to file your 2011 calendar year income tax return also extends the time to file Form 709 for 2011. However, it does not extend the time to pay any gift and GST tax you may owe for 2011. To make a payment of gift and GST tax, see Form 8892. If you do not pay the amount due by the regular due date for Form 709, you will owe interest and may also be charged penalties. If the donor died during 2011, see the instructions for Forms 709 and 8892.

Qualifying for the Extension

To get the extra time you must:

1. Properly estimate your 2011 tax liability using the information available to you.
2. Enter your total tax liability on line 4 of Form 4868, and
3. File Form 4868 by the regular due date of your return.

Although you are not required to make a payment of the tax you estimate as due, Form 4868 does not extend the time to pay taxes. If you do not pay the amount due by the regular due date, you will owe interest. You may also be charged penalties. For more details, see Interest and Late Payment Penalty on page 2. Any remittance you make with your application for extension will be treated as a payment of tax.

You do not have to explain why you are asking for the extension. We will contact you only if your request is denied.

Do not file Form 4868 if you want the IRS to figure your tax or you are under a court order to file your return by the regular due date.

▼ DETACH HERE ▼

Application for Automatic Extension of Time To File U.S. Individual Income Tax Return

OMB No. 1545-0074

2011

For calendar year 2011, or other tax year beginning , 2011, ending , 20

Part I Identification

1 Your name(s) (see instructions)

WILLARD M ROMNEY

ANN D ROMNEY

Address (see instructions)

City, town, or post office

BELMONT

USA

State

MA

ZIP Code

02478

2 Your social security number

3 Spouse's social security number

Part II Individual Income Tax

4 Estimate of total tax liability for 2011 . . . \$ 3,226,623.

5 Total 2011 payments . . . 3,434,441.

6 Balance due. Subtract line 5 from line

4 (see instructions) . . . NONE

7 Amount you are paying (see instructions) ►

NONE

8 Check here if you are "out of the country" and a U.S. citizen or resident (see instructions) . . . ☐

9 Check here if you file Form 1040NR or 1040NR-EZ and did not receive wages as an employee subject to U.S. income tax withholding . . . ☐

GOLDMAN SACHS HEDGE FUND PARTNERS II, LLC
SCHEDULE K-1 SUPPORTING SCHEDULES

PARTNER # [REDACTED]
R BRADFORD MALT TTEE THE ANN D ROPES & GRAY LLP

BOX 15, CODE P - OTHER CREDITS

U.S. WITHHOLDING TAX
TOTAL OTHER CREDITS

	7
	7

Tax and Credits

38 Amount from line 37 (adjusted gross income) 38 13,696,951.

39a Check ☐ You were born before January 2, 1947, ☐ Blind. Total boxes
if: ☐ Spouse was born before January 2, 1947, ☐ Blind. checked 39a ☐

Standard Deduction for -

• People who check any box on line 39a or 39b or who can be claimed as a dependent, see instructions.

• All others:
Single or Married filing separately, \$5,800
Married filing jointly or Qualifying widow(er), \$11,600
Head of household, \$8,500

b If your spouse itemizes on a separate return or you were a dual-status alien, check here 39b ☐

40 Itemized deductions (from Schedule A) or your standard deduction (see left margin) 40 4,681,842.

41 Subtract line 40 from line 38 41 9,015,109.

42 Exemptions. Multiply \$3,700 by the number on line 6d. 42 7,400.

43 Taxable income. Subtract line 42 from line 41. If line 42 is more than line 41, enter -0- 43 9,007,709.

44 Tax (see instructions). Check if any from: a ☐ Form(s) 8814 b ☐ Form 4972 c ☐ 962 election * 44 1,340,834.

45 Alternative minimum tax (see instructions). Attach Form 6251 45 674,512.

46 Add lines 44 and 45 46 2,015,346.

47 Foreign tax credit. Attach Form 1116 if required 47 102,790.

48 Credit for child and dependent care expenses. Attach Form 2441 48

49 Education credits from Form 8863, line 23 49

50 Retirement savings contributions credit. Attach Form 8880 50

51 Child tax credit (see instructions). 51

52 Residential energy credits. Attach Form 5695 52

53 Other credits from Form: a ☒ 3800 b ☐ 8801 c ☐ 53 27.

54 Add lines 47 through 53. These are your total credits 54 102,817.

55 Subtract line 54 from line 46. If line 54 is more than line 46, enter -0- 55 1,912,529.

Other Taxes

56 Self-employment tax. Attach Schedule SE 56 23,179.

57 Unreported social security and Medicare tax from Form: a ☐ 4137 b ☐ 8919 57

58 Additional tax on IRAs, other qualified retirement plans, etc. Attach Form 5329 if required 58

59a Household employment taxes from Schedule H 59a

b First-time homebuyer credit repayment. Attach Form 5405 if required 59b

60 Other taxes. Enter code(s) from instructions 60

61 Add lines 55 through 60. This is your total tax 61 1,935,708.

Payments

62 Federal income tax withheld from Forms W-2 and 1099 62 7.

63 2011 estimated tax payments and amount applied from 2010 return 63 3,434,441.

64a Earned income credit (EIC) 64a

b Nontaxable combat pay election 64b

65 Additional child tax credit. Attach Form 8812 65

66 American opportunity credit from Form 8863, line 14. 66

67 First-time homebuyer credit from Form 5405, line 10 67

68 Amount paid with request for extension to file 68 NONE

69 Excess social security and tier 1 RRTA tax withheld 69

70 Credit for federal tax on fuels. Attach Form 4136 70

71 Credits from Form: a ☐ 2439 b ☐ 8839 c ☐ 8801 d ☐ 8885 71

72 Add lines 62, 63, 64a, and 65 through 71. These are your total payments. 72 3,434,448.

Refund

73 If line 72 is more than line 61, subtract line 61 from line 72. This is the amount you overpaid 73 1,498,740.

74a Amount of line 73 you want refunded to you. If Form 8888 is attached, check here 74a ☐

Direct deposit? See instructions.

b Routing number c Type: ☐ Checking ☐ Savings

d Account number

75 Amount of line 73 you want applied to your 2012 estimated tax 75 1,498,740.

Amount You Owe

76 Amount you owe. Subtract line 72 from line 61. For details on how to pay, see instructions 76

77 Estimated tax penalty (see instructions). 77

Third Party Designee

Do you want to allow another person to discuss this return with the IRS (see instructions)? ☒ Yes. Complete below. ☐ No

Designee's name DANIEL P. FEHELEY Phone no. Personal identification number (PIN)

Sign Here

Under penalties of perjury, I declare that I have examined this return and accompanying schedules and statements, and to the best of my knowledge and belief, they are true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Your signature Date Your occupation EXECUTIVE

Joint return? See instructions. Keep a copy for your records.

Spouse's signature. If a joint return, both must sign. Date Spouse's occupation HOMEMAKER

If the IRS sent you an Identity Protection PIN, enter it here (see inst.)

Paid Preparer Use Only

Print/Type preparer's name DANIEL P. FEHELEY Preparer's signature Date 9/17/2011 Check ☐ Full-employed PTIN

Firm's name PRICEWATERHOUSECOOPERS LLP Firm's EIN

Firm's address 125 HIGH STREET Phone no.

BOSTON

MA 02110

SCHEDULE A
(Form 1040)

Itemized Deductions

OMB No. 1545-0074

2011

Attachment
Sequence No. **07**

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040.

▶ See Instructions for Schedule A (Form 1040).

Name(s) shown on Form 1040

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Medical and Dental Expenses

Caution. Do not include expenses reimbursed or paid by others.

- 1 Medical and dental expenses (see instructions) **15,211.**
- 2 Enter amount from Form 1040, line 38 **2** **13,696,951.**
- 3 Multiply line 2 by 7.5% (.075) **1,027,271.**
- 4 Subtract line 3 from line 1. If line 3 is more than line 1, enter -0- **NONE**

Taxes You Paid

5 State and local (check only one box):

a ☒ Income taxes, or

b ☐ General sales taxes

- 6 Real estate taxes (see instructions) **214,728.**
- 7 Personal property taxes **146.**
- 8 Other taxes. List type and amount

9 Add lines 5 through 8 **1,541,905.**

Interest You Paid

- 10 Home mortgage interest and points reported to you on Form 1098
- 11 Home mortgage interest not reported to you on Form 1098. If paid to the person from whom you bought the home, see instructions and show that person's name, identifying no., and address

Note.
Your mortgage interest deduction may be limited (see instructions).

- 12 Points not reported to you on Form 1098. See instructions for special rules
- 13 Mortgage insurance premiums (see instructions)
- 14 Investment interest. Attach Form 4952 if required. (See instructions.)

15 Add lines 10 through 14 **56,904.**

Gifts to Charity

If you made a gift and got a benefit for it, see instructions.

- 16 Gifts by cash or check. If you made any gift of \$250 or more, see instructions **1,330,199.**
- 17 Other than by cash or check. If any gift of \$250 or more, see instructions. You must attach Form 8283 if over \$500. **920,573.**
- 18 Carryover from prior year

19 Add lines 16 through 18 **2,250,772.**

Casualty and Theft Losses

20 Casualty or theft loss(es). Attach Form 4684. (See instructions.)

Job Expenses and Certain Miscellaneous Deductions

21 Unreimbursed employee expenses - job travel, union dues, job education, etc. Attach Form 2106 or 2106-EZ if required. (See instructions.)

22 Tax preparation fees

23 Other expenses - investment, safe deposit box, etc. List type and amount **SEE STATEMENT 5**

24 Add lines 21 through 23 **1,106,200.**

25 Enter amount from Form 1040, line 38 **25** **13,696,951.**

26 Multiply line 25 by 2% (.02) **273,939.**

27 Subtract line 26 from line 24. If line 26 is more than line 24, enter -0- **832,261.**

Other Miscellaneous Deductions

28 Other - from list in instructions. List type and amount

Total

29 Add the amounts in the far right column for lines 4 through 28. Also, enter this amount on Form 1040, line 40 **4,681,842.**

Itemized Deductions

30 If you elect to itemize deductions even though they are less than your standard deduction, check here ☐

For Paperwork Reduction Act Notice, see Form 1040 instructions.

Schedule A (Form 1040) 2011

SCHEDULE B
(Form 1040A or 1040)

Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Interest and Ordinary Dividends

▶ Attach to Form 1040A or 1040.

▶ See instructions on back.

OMB No. 1545-0074

2011

Attachment
Sequence No. **08**

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Part I

Interest

(See instructions on back and the instructions for Form 1040A, or Form 1040, line 8a.)

Note. If you received a Form 1099-INT, Form 1099-OID, or substitute statement from a brokerage firm, list the firm's name as the payer and enter the total interest shown on that form.

1 List name of payer. If any interest is from a seller-financed mortgage and the buyer used the property as a personal residence, see instructions on back and list this interest first. Also, show that buyer's social security number and address ▶

SEE STATEMENT 7

Amount

1

3,012,775.

2 Add the amounts on line 1

2

3,012,775. *

3 Excludable interest on series EE and I U.S. savings bonds issued after 1989. Attach Form 8815

3

4 Subtract line 3 from line 2. Enter the result here and on Form 1040A, or Form 1040, line 8a ▶

4

3,012,775.

Note. If line 4 is over \$1,500, you must complete Part III.

Part II

Ordinary Dividends

(See instructions on back and the instructions for Form 1040A, or Form 1040, line 9a.)

Note. If you received a Form 1099-DIV or substitute statement from a brokerage firm, list the firm's name as the payer and enter the ordinary dividends shown on that form.

5 List name of payer ▶

ABBOTT LABORATORIES
THE ANN AND MITT ROMNEY 1995 FAMILY
THE W. MITT ROMNEY BLIND TRUST
THE ANN D. ROMNEY BLIND TRUST

5

188.

1,586,075.

405,078.

1,658,226.

6 Add the amounts on line 5. Enter the total here and on Form 1040A, or Form 1040, line 9a ▶

6

3,649,567.

Note. If line 6 is over \$1,500, you must complete Part III.

Part III
Foreign Accounts and Trusts

(See instructions on back.)

You must complete this part if you (a) had over \$1,500 of taxable interest or ordinary dividends; (b) had a foreign account; or (c) received a distribution from, or were a grantor of, or a transferor to, a foreign trust.

7a At any time during 2011, did you have a financial interest in or signature authority over a financial account (such as a bank account, securities account, or brokerage account) located in a foreign country? See instructions.

If "Yes," are you required to file Form TD F 90-22.1 to report that financial interest or signature authority? See Form TD F 90-22.1 and its instructions for filing requirements and exceptions to those requirements.

b If you are required to file Form TD F 90-22.1, enter the name of the foreign country where the financial account is located ▶

8 During 2011, did you receive a distribution from, or were you the grantor of, or transferor to, a foreign trust? If "Yes," you may have to file Form 3520. See instructions on back.

Yes No

X

X

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule B (Form 1040A or 1040) 2011

JSA 1A1600 1.000 * INCLUDES \$,935,479. OF US TREAS OBLIGATION INT. FROM SCH K-1 SOURCES

SCHEDULE C (Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Profit or Loss From Business

(Sole Proprietorship)

► For information on Schedule C and its instructions, go to www.irs.gov/schedulec

► Attach to Form 1040, 1040NR, or 1041; partnerships generally must file Form 1065.

OMB No. 1545-0074

2011

Attachment
Sequence No. **09**

Name of proprietor

WILLARD M ROMNEY

Social security number (SSN)

A Principal business or profession, including product or service (see instructions)

B Enter code from instructions

C Business name. If no separate business name, leave blank.

D Employer ID number (EIN), (see instr.)

AUTHOR/SPEAKING FEES

E Business address (including suite or room no.)
City, town or post office, state, and ZIP code

F Accounting method: (1) ☒ Cash (2) ☐ Accrual (3) ☐ Other (specify) _____

G Did you "materially participate" in the operation of this business during 2011? If "No," see instructions for limit on losses ☒ Yes ☐ No

H If you started or acquired this business during 2011, check here

I Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions) ☐ Yes ☒ No

J If "Yes," did you or will you file all required Forms 1099? ☐ Yes ☒ No

Part I Income

SEE STATEMENT 8

1a Merchant card and third party payments. For 2011, enter -0-	1a	
b Gross receipts or sales not entered on line 1a (see instructions)	1b	190,350.
c Income reported to you on Form W-2 if the "Statutory Employee" box on that form was checked. Caution. See instr. before completing this line.	1c	
d Total gross receipts. Add lines 1a through 1c	1d	190,350.
2 Returns and allowances plus any other adjustments (see instructions)	2	
3 Subtract line 2 from line 1d	3	190,350.
4 Cost of goods sold (from line 42)	4	
5 Gross profit. Subtract line 4 from line 3	5	190,350.
6 Other income, including federal and state gasoline or fuel tax credit or refund (see instructions)	6	
7 Gross income. Add lines 5 and 6	7	190,350.

Part II Expenses

Enter expenses for business use of your home only on line 30.

8 Advertising	8		18 Office expense (see instructions)	18	
9 Car and truck expenses (see instructions)	9		19 Pension and profit-sharing plans	19	
10 Commissions and fees	10		20 Rent or lease (see instructions):		
11 Contract labor (see instructions)	11		a Vehicles, machinery, and equipment	20a	
12 Depletion	12		b Other business property	20b	
13 Depreciation and section 179 expense deduction (not included in Part III) (see instructions)	13		21 Repairs and maintenance	21	
14 Employee benefit programs (other than on line 19)	14		22 Supplies (not included in Part III)	22	
15 Insurance (other than health)	15		23 Taxes and licenses	23	
16 Interest:			24 Travel, meals, and entertainment:		
a Mortgage (paid to banks, etc.)	16a		a Travel	24a	
b Other	16b		b Deductible meals and entertainment (see instructions)	24b	
17 Legal and professional services	17		25 Utilities	25	
			26 Wages (less employment credits)	26	
			27a Other expenses (from line 48)	27a	
			b Reserved for future use	27b	

28 Total expenses before expenses for business use of home. Add lines 8 through 27a

29 Tentative profit or (loss). Subtract line 28 from line 7

30 Expenses for business use of your home. Attach Form 8829. Do not report such expenses elsewhere

31 Net profit or (loss). Subtract line 30 from line 29.

• If a profit, enter on both Form 1040, line 12 (or Form 1040NR, line 13) and on Schedule SE, line 2.

If you entered an amount on line 1c, see instr. Estates and trusts, enter on Form 1041, line 3.

• If a loss, you must go to line 32.

32 If you have a loss, check the box that describes your investment in this activity (see instructions).

• If you checked 32a, enter the loss on both Form 1040, line 12, (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see the instructions for line 31.

Estates and trusts, enter on Form 1041, line 3.

• If you checked 32b, you must attach Form 6198. Your loss may be limited.

32a ☐ All investment is at risk.
32b ☐ Some investment is not at risk.

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule C (Form 1040) 2011

Part IV Information on Your Vehicle. Complete this part **only** if you are claiming car or truck expenses on line 9 and are not required to file Form 4562 for this business. See the instructions for line 13 to find out if you must file Form 4562.

b If "Yes," is the evidence written? ☐ Yes ☐ No

[illegible]

**SCHEDULE C
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Profit or Loss From Business

(Sole Proprietorship)

► For information on Schedule C and its instructions, go to www.irs.gov/schedulec

► Attach to Form 1040, 1040NR, or 1041; partnerships generally must file Form 1065.

OMB No. 1545-0074

2011

Attachment
Sequence No. **09**

Name of proprietor

WILLARD M ROMNEY

Social security number (SSN)

A Principal business or profession, including product or service (see instructions)

B Enter code from instructions

C Business name. If no separate business name, leave blank.

D Employer ID number(EIN), (see instr.)

DIRECTOR'S FEES

E Business address (including suite or room no.)
City, town or post office, state, and ZIP code

F Accounting method: (1) ☒ Cash (2) ☐ Accrual (3) ☐ Other (specify) ►

G Did you "materially participate" in the operation of this business during 2011? If "No," see instructions for limit on losses ☒ Yes ☐ No

H If you started or acquired this business during 2011, check here

I Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions) ☐ Yes ☒ No

J If "Yes," did you or will you file all required Forms 1099? ☐ Yes ☒ No

Part I Income

SEE STATEMENT 9

1a Merchant card and third party payments. For 2011, enter -0-	1a	
b Gross receipts or sales not entered on line 1a (see instructions)	1b	260,390.
c Income reported to you on Form W-2 if the "Statutory Employee" box on that form was checked. Caution. See instr. before completing this line.	1c	
d Total gross receipts. Add lines 1a through 1c	1d	260,390.
2 Returns and allowances plus any other adjustments (see instructions)	2	
3 Subtract line 2 from line 1d	3	260,390.
4 Cost of goods sold (from line 42)	4	
5 Gross profit. Subtract line 4 from line 3	5	260,390.
6 Other income, including federal and state gasoline or fuel tax credit or refund (see instructions)	6	
7 Gross income. Add lines 5 and 6	7	260,390.

Part II Expenses

Enter expenses for business use of your home only on line 30.

8 Advertising	8		18 Office expense (see instructions)	18	
9 Car and truck expenses (see instructions)	9		19 Pension and profit-sharing plans	19	
10 Commissions and fees	10		20 Rent or lease (see instructions):		
11 Contract labor (see instructions)	11		a Vehicles, machinery, and equipment	20a	
12 Depletion	12		b Other business property	20b	
13 Depreciation and section 179 expense deduction (not included in Part III) (see instructions)	13		21 Repairs and maintenance	21	
14 Employee benefit programs (other than on line 19)	14		22 Supplies (not included in Part III)	22	
15 Insurance (other than health)	15		23 Taxes and licenses	23	
16 Interest:			24 Travel, meals, and entertainment:		
a Mortgage (paid to banks, etc.)	16a		a Travel	24a	
b Other	16b		b Deductible meals and entertainment (see instructions)	24b	
17 Legal and professional services	17		25 Utilities	25	
			26 Wages (less employment credits)	26	
			27a Other expenses (from line 48)	27a	
			b Reserved for future use	27b	
28 Total expenses before expenses for business use of home. Add lines 8 through 27a	28				
29 Tentative profit or (loss). Subtract line 28 from line 7	29	260,390.			
30 Expenses for business use of your home. Attach Form 8829. Do not report such expenses elsewhere.	30				
31 Net profit or (loss). Subtract line 30 from line 29.					
• If a profit, enter on both Form 1040, line 12 (or Form 1040NR, line 13) and on Schedule SE, line 2.					
If you entered an amount on line 1c, see instr. Estates and trusts, enter on Form 1041, line 3.					
• If a loss, you must go to line 32.					
32 If you have a loss, check the box that describes your investment in this activity (see instructions).					
• If you checked 32a, enter the loss on both Form 1040, line 12, (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see the instructions for line 31. Estates and trusts, enter on Form 1041, line 3.					
• If you checked 32b, you must attach Form 6198. Your loss may be limited.					
	31	260,390.			
	32a		<input type="checkbox"/>	All investment is at risk.	
	32b		<input type="checkbox"/>	Some investment is not at risk.	

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule C (Form 1040) 2011

Part III Cost of Goods Sold (see instructions)

33	Method(s) used to value closing inventory:	a <input type="checkbox"/> Cost	b <input type="checkbox"/> Lower of cost or market	c <input type="checkbox"/> Other (attach explanation)
34	Was there any change in determining quantities, costs, or valuations between opening and closing inventory? If "Yes," attach explanation			
			<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
35	Inventory at beginning of year. If different from last year's closing inventory, attach explanation	35		
36	Purchases less cost of items withdrawn for personal use	36		
37	Cost of labor. Do not include any amounts paid to yourself	37		
38	Materials and supplies	38		
39	Other costs	39		
40	Add lines 35 through 39	40		
41	Inventory at end of year	41		
42	Cost of goods sold. Subtract line 41 from line 40. Enter the result here and on line 4	42		

Part IV Information on Your Vehicle. Complete this part **only** if you are claiming car or truck expenses on line 9 and are not required to file Form 4562 for this business. See the instructions for line 13 to find out if you must file Form 4562.

43	When did you place your vehicle in service for business purposes? (month, day, year)	►
44	Of the total number of miles you drove your vehicle during 2011, enter the number of miles you used your vehicle for:	
	a Business	b Commuting (see instructions)
	c Other	
45	Was your vehicle available for personal use during off-duty hours?	<input type="checkbox"/> Yes <input type="checkbox"/> No
46	Do you (or your spouse) have another vehicle available for personal use?	<input type="checkbox"/> Yes <input type="checkbox"/> No
47 a	Do you have evidence to support your deduction?	<input type="checkbox"/> Yes <input type="checkbox"/> No
	b If "Yes," is the evidence written?	<input type="checkbox"/> Yes <input type="checkbox"/> No

Part V Other Expenses. List below business expenses not included on lines 8-26 or line 30.

48	Total other expenses. Enter here and on line 27a	48	
----	--	----	--

**SCHEDULE D
(Form 1040)**Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Capital Gains and Losses

▶ Attach to Form 1040 or Form 1040NR.

▶ See Instructions for Schedule D (Form 1040).

▶ Use Form 8949 to list your transactions for lines 1, 2, 3, 8, 9, and 10.

OMB No. 1545-0074

2011Attachment
Sequence No. 12

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

Complete Form 8949 before completing line 1, 2, or 3.

This form may be easier to complete if you round off cents to whole dollars.

	(e) Sales price from Form(s) 8949, line 2, column (e)	(f) Cost or other basis from Form(s) 8949, line 2, column (f)	(g) Adjustments to gain or loss from Form(s) 8949, line 2, column (g)	(h) Gain or (loss) Combine columns (e), (f), and (g)
1 Short-term totals from all Forms 8949 with box A checked in Part I		()		
2 Short-term totals from all Forms 8949 with box B checked in Part I		()		
3 Short-term totals from all Forms 8949 with box C checked in Part I		()		
4 Short-term gain from Form 6252 and short-term gain or (loss) from Forms 4684, 6781, and 8824			4	11,214.
5 Net short-term gain or (loss) from partnerships, S corporations, estates, and trusts from Schedule(s) K-1 SEE. STATEMENT. 10			5	-2292120.
6 Short-term capital loss carryover. Enter the amount, if any, from line 8 of your Capital Loss Carryover Worksheet in the instructions			6	()
7 Net short-term capital gain or (loss) . Combine lines 1 through 6 in column (h). If you have any long-term capital gains or losses, go to Part II below. Otherwise, go to Part III on the back			7	-2280906.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

Complete Form 8949 before completing line 8, 9, or 10.

This form may be easier to complete if you round off cents to whole dollars.

	(e) Sales price from Form(s) 8949, line 4, column (e)	(f) Cost or other basis from Form(s) 8949, line 4, column (f)	(g) Adjustments to gain or loss from Form(s) 8949, line 4, column (g)	(h) Gain or (loss) Combine columns (e), (f), and (g)
8 Long-term totals from all Forms 8949 with box A checked in Part II		()		
9 Long-term totals from all Forms 8949 with box B checked in Part II		()		
10 Long-term totals from all Forms 8949 with box C checked in Part II		()		
11 Gain from Form 4797, Part I; long-term gain from Forms 2439 and 6252; and long-term gain or (loss) from Forms 4684, 6781, and 8824 STMT 11			11	17,933.
12 Net long-term gain or (loss) from partnerships, S corporations, estates, and trusts from Schedule(s) K-1			12	9,033,933.
13 Capital gain distributions. See the instructions STMT. 12.			13	39,216.
14 Long-term capital loss carryover. Enter the amount, if any, from line 13 of your Capital Loss Carryover Worksheet in the instructions			14	()
15 Net long-term capital gain or (loss) . Combine lines 8 through 14 in column (h). Then go to Part III on the back			15	9,091,082.

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule D (Form 1040) 2011

Part III Summary

16 Combine lines 7 and 15 and enter the result	16	6,810,176.
<ul style="list-style-type: none"> • If line 16 is a gain, enter the amount from line 16 on Form 1040, line 13, or Form 1040NR, line 14. Then go to line 17 below. • If line 16 is a loss, skip lines 17 through 20 below. Then go to line 21. Also be sure to complete line 22. • If line 16 is zero, skip lines 17 through 21 below and enter -0- on Form 1040, line 13, or Form 1040NR, line 14. Then go to line 22. 		
17 Are lines 15 and 16 both gains?		
<input checked="" type="checkbox"/> Yes. Go to line 18.		
<input type="checkbox"/> No. Skip lines 18 through 21, and go to line 22.		
18 Enter the amount, if any, from line 7 of the 28% Rate Gain Worksheet in the instructions	18	
19 Enter the amount, if any, from line 18 of the Unrecaptured Section 1250 Gain Worksheet in the instructions	19	
20 Are lines 18 and 19 both zero or blank?		
<input checked="" type="checkbox"/> Yes. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44 (or in the instructions for Form 1040NR, line 42). Do not complete lines 21 and 22 below.		
<input type="checkbox"/> No. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Schedule D Tax Worksheet in the instructions. Do not complete lines 21 and 22 below.		
21 If line 16 is a loss, enter here and on Form 1040, line 13, or Form 1040NR, line 14, the smaller of:		
<ul style="list-style-type: none"> • The loss on line 16 or • (\$3,000), or if married filing separately, (\$1,500) 	21	()
Note. When figuring which amount is smaller, treat both amounts as positive numbers.		
22 Do you have qualified dividends on Form 1040, line 9b, or Form 1040NR, line 10b?		
<input type="checkbox"/> Yes. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44 (or in the instructions for Form 1040NR, line 42).		
<input type="checkbox"/> No. Complete the rest of Form 1040 or Form 1040NR.		

Schedule D (Form 1040) 2011

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Supplemental Income and Loss

(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

☐ Yes ☐ No

B If "Yes," did you or will you file all required Forms 1099?

☐ Yes ☐ No

Part I **Income or Loss From Rental Real Estate and Royalties** Note. If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

1	Physical address of each property-street, city, state, zip	Type-from list below	2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions.	Fair Rental Days	Personal Use Days	QJV
A	THE ANN AND MITT ROMNEY 1995 FA		A			
B	THE ANN D. ROMNEY BLIND TRUST		B			
C			C			

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:

		Properties		
		A	B	C
3a	Merchant card and third party payments. For 2011, enter -0-	3a		
b	Payments not reported to you on line 3a	3b	319.	1,608.
4	Total not including amounts on line 3a that are not income (see instructions)	4	319.	1,608.

Expenses:

5	Advertising	5		
6	Auto and travel (see instructions)	6		
7	Cleaning and maintenance	7		
8	Commissions	8		
9	Insurance	9		
10	Legal and other professional fees	10		
11	Management fees	11		
12	Mortgage interest paid to banks, etc. (see instructions)	12		
13	Other interest	13		
14	Repairs	14		
15	Supplies	15		
16	Taxes	16		
17	Utilities	17		
18	Depreciation expense or depletion	18		
19	Other (list) ▶	19		
20	Total expenses. Add lines 5 through 19	20		
21	Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198	21	319.	1,608.
22	Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions)	22	()	()

23a	Total of all amounts reported on line 3a for all rental properties	23a	
b	Total of all amounts reported on line 3a for all royalty properties	23b	
c	Total of all amounts reported on line 4 for all rental properties	23c	
d	Total of all amounts reported on line 4 for all royalty properties	23d	1,927.
e	Total of all amounts reported on line 12 for all properties	23e	
f	Total of all amounts reported on line 18 for all properties	23f	
g	Total of all amounts reported on line 20 for all properties	23g	
24	Income. Add positive amounts shown on line 21. Do not include any losses	24	1,927.
25	Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here.	25	()
26	Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2	26	1,927.

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.**Part II Income or Loss From Partnerships and S Corporations** **Note.** If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

- 27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section.

☐ Yes ☒ No

28	(a) Name	(b) Enter P for partnership; S for S corporation	(c) Check if foreign partnership	(d) Employer identification number	(e) Check if any amount is not at risk
A	INTERCONTINENTAL REAL ESTATE INVESTM	P			
B					
C					
D					

STMT 13 Passive Income and Loss**Nonpassive Income and Loss**

	(f) Passive loss allowed (attach Form 8582 if required)	(g) Passive income from Schedule K-1	(h) Nonpassive loss from Schedule K-1	(i) Section 179 expense deduction from Form 4562	(j) Nonpassive income from Schedule K-1
A		1,005.			
B					
C					
D					
29a Totals		1,005.			
b Totals					
30	Add columns (g) and (j) of line 29a				30 1,005.
31	Add columns (f), (h), and (i) of line 29b				31 ()
32	Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below				32 1,005.

Part III Income or Loss From Estates and Trusts

33	(a) Name	(b) Employer identification number
A	SEE STATEMENT 14	
B		

STMT 15 Passive Income and Loss		Nonpassive Income and Loss STMT 17	
	(c) Passive deduction or loss allowed (attach Form 8582 if required)	(d) Passive income from Schedule K-1	(e) Deduction or loss from Schedule K-1
A			
B			
34a Totals		1,785,550.	
b Totals	-463,293.		-1,204,814.
35	Add columns (d) and (f) of line 34a		35 1,785,550.
36	Add columns (c) and (e) of line 34b		36 (1,668,107.)
37	Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below		37 117,443.

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

38	(a) Name	(b) Employer identification number	(c) Excess inclusion from Schedules Q, line 2c (see instructions)	(d) Taxable income (net loss) from Schedules Q, line 1b	(e) Income from Schedules Q, line 3b
39	Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below				39

Part V Summary

40	Net farm rental income or (loss) from Form 4835. Also, complete line 42 below	40	
41	Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18	41	120,375.
42	Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions)	42	
43	Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules	43	

SCHEDULE SE
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Self-Employment Tax

▶ Attach to Form 1040 or Form 1040NR. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. 17

Name of person with self-employment income (as shown on Form 1040)

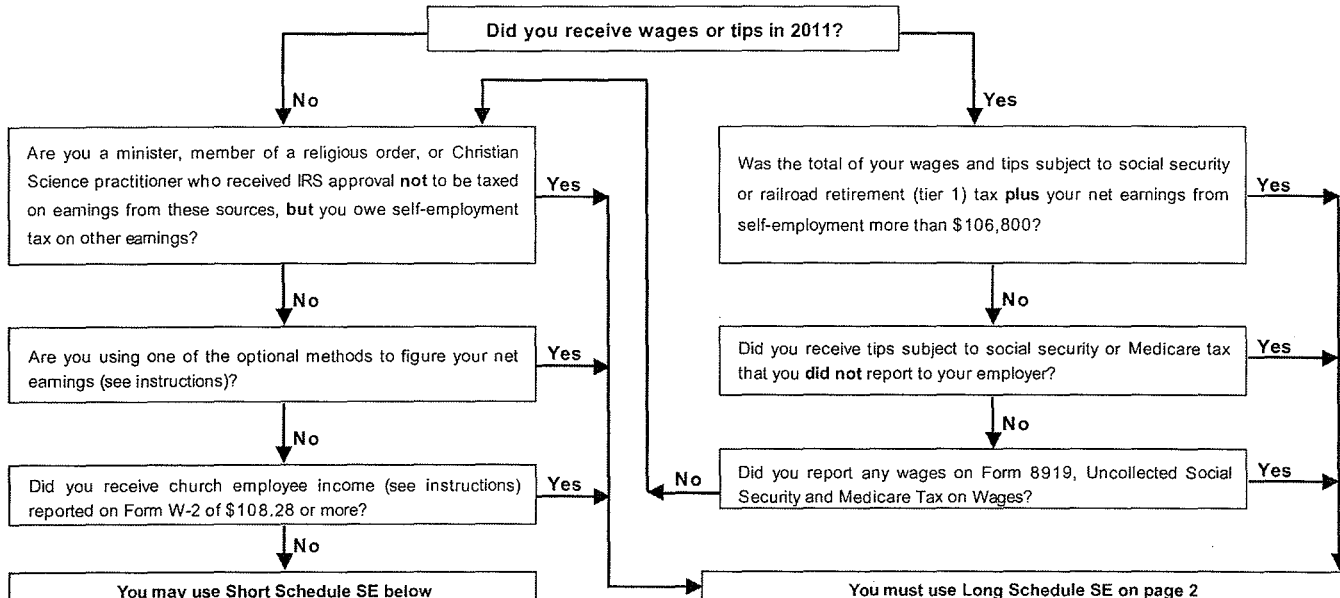
WILLARD M ROMNEY

Social security number of person
with self-employment income ▶

Before you begin: To determine if you must file Schedule SE, see the instructions.

May I Use Short Schedule SE or Must I Use Long Schedule SE?

Note. Use this flowchart only if you must file Schedule SE. If unsure, see *Who Must File Schedule SE* in the instructions.



Section A - Short Schedule SE. Caution. Read above to see if you can use Short Schedule SE.

1a	Net farm profit or (loss) from Schedule F, line 34, and farm partnerships, Schedule K-1 (Form 1065), box 14, code A	1a	
b	If you received social security retirement or disability benefits, enter the amount of Conservation Reserve Program payments included on Schedule F, line 4b, or listed on Schedule K-1 (Form 1065), box 20, code Y	1b	()
2	Net profit or (loss) from Schedule C, line 31; Schedule C-EZ, line 3; Schedule K-1 (Form 1065), box 14, code A (other than farming); and Schedule K-1 (Form 1065-B), box 9, code J1. Ministers and members of religious orders, see instructions for types of income to report on this line. See instructions for other income to report SEE STATEMENT. 19	2	450,740.
3	Combine lines 1a, 1b, and 2.	3	450,740.
4	Multiply line 3 by 92.35% (.9235). If less than \$400, you do not owe self-employment tax; do not file this schedule unless you have an amount on line 1b. ▶ Note. If line 4 is less than \$400 due to Conservation Reserve Program payments on line 1b, see instructions.	4	416,258.
5	Self-employment tax. If the amount on line 4 is: • \$106,800 or less, multiply line 4 by 13.3% (.133). Enter the result here and on Form 1040, line 56, or Form 1040NR, line 54 • More than \$106,800, multiply line 4 by 2.9% (.029). Then, add \$11,107.20 to the result. Enter the total here and on Form 1040, line 56, or Form 1040NR, line 54	5	23,179.
6	Deduction for employer-equivalent portion of self-employment tax. If the amount on line 5 is: • \$14,204.40 or less, multiply line 5 by 57.51% (.5751) • More than \$14,204.40 multiply line 5 by 50% (.50) and add \$1,067 to the result. Enter the result here and on Form 1040, line 27, or Form 1040NR, line 27	6	12,657.

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule SE (Form 1040) 2011

Form 1116

Department of the Treasury
Internal Revenue Service (99)

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment
Sequence No. 19Name WILLARD M ROMNEY
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☒ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
b ☐ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

		Foreign Country or U.S. Possession			Total (Add cols. A, B, and C.)
		A	B	C	
g Enter the name of the foreign country or U.S. possession ▶		VARIOUS COUNTRIES			
1a Gross income from sources within country shown above and of the type checked above (see instructions):		3,505,188.			1a 3,505,188.
b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) . ▶ <input type="checkbox"/>					
Deductions and losses (Caution: See instructions):					SEE SOURCING STATEMENT
2 Expenses definitely related to the income on line 1a (attach statement)		1,074,011.			
3 Pro rata share of other deductions not definitely related:					
a Certain itemized deductions or standard deduction (see instructions)		1,541,905.			
b Other deductions (attach statement)		12,657.			
c Add lines 3a and 3b		1,554,562.			
d Gross foreign source income (see instructions)		3,505,188.			
e Gross income from all sources (see instructions)		18,215,457.			
f Divide line 3d by line 3e (see instructions)		0.19242932			
g Multiply line 3c by line 3f		299,143.			
4 Pro rata share of interest expense (see instructions):					
a Home mortgage interest (use worksheet on page 14 of the instructions)					
b Other interest expense					
5 Losses from foreign sources					
6 Add lines 2, 3g, 4a, 4b, and 5		1,373,154.			6 1,373,154.
7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶					7 2,132,034.

Part II Foreign Taxes Paid or Accrued (see instructions)

Country	Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued	Foreign taxes paid or accrued						(s) Total foreign taxes paid or accrued (add cols. (o) through (r))		
		In foreign currency			In U.S. dollars					
		Taxes withheld at source on:			Taxes withheld at source on:				(r) Other foreign taxes paid or accrued	
		(j) Date paid or accrued	(k) Dividends	(l) Rents and royalties	(m) Interest	(n) Other foreign taxes paid or accrued	(o) Dividends			(p) Rents and royalties
A	12/31/2011								83,853.	83,853.
B										
C										
8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶									8	83,853.

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

Part III Figuring the Credit

9	Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I	9	83,853.	
10	Carryback or carryover (attach detailed computation) . . . STMT. 23. .	10	18,937.	
11	Add lines 9 and 10	11	102,790.	
12	Reduction in foreign taxes (see instructions).	12	()	
13	Taxes reclassified under high tax kickout (see instructions).	13		
14	Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit	14	102,790.	
15	Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). STMT. 23. .	15	2,132,034.	
16	Adjustments to line 15 (see instructions)	16	-10,364.	
17	Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.)	17	2,121,670.	
18	Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption.	18	9,015,109.	
Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.				
19	Divide line 17 by line 18. If line 17 is more than line 18, enter "1".	19	0.23534602	
20	Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37.	20	1,340,834.	
Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.				
21	Multiply line 20 by line 19 (maximum amount of credit)	21	315,560.	
22	Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions)	22	102,790.	

Part IV Summary of Credits From Separate Parts III (see instructions)

23	Credit for taxes on passive category income	23	102,790.	
24	Credit for taxes on general category income	24	NONE	
25	Credit for taxes on certain income re-sourced by treaty	25		
26	Credit for taxes on lump-sum distributions	26		
27	Add lines 23 through 26	27	102,790.	
28	Enter the smaller of line 20 or line 27	28	102,790.	
29	Reduction of credit for international boycott operations. See instructions for line 12	29		
30	Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a	30	102,790.	

Form 1116 (2011)

Form 1116

Foreign Tax Credit

(Individual, Estate, or Trust)

OMB No. 1545-0121

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

2011

Attachment
Sequence No. 19

Name WILLARD M ROMNEY

Identifying number as shown on page 1 of your tax return

ANN D ROMNEY

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☐ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
 b ☒ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

	Foreign Country or U.S. Possession			Total (Add cols. A, B, and C.)
	A	B	C	
g Enter the name of the foreign country or U.S. possession ▶ 1a Gross income from sources within country shown above and of the type checked above (see instructions):	VARIOUS COUNTRIES			1a
b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) . . . ▶ <input type="checkbox"/>				
Deductions and losses (Caution: See instructions):				SEE SOURCING STATEMENT
2 Expenses definitely related to the income on line 1a (attach statement)	10,364.			
3 Pro rata share of other deductions not definitely related:				
a Certain itemized deductions or standard deduction (see instructions)	1,541,905.			
b Other deductions (attach statement)	12,657.			
c Add lines 3a and 3b	1,554,562.			
d Gross foreign source income (see instructions)				
e Gross income from all sources (see instructions)				
f Divide line 3d by line 3e (see instructions)				
g Multiply line 3c by line 3f				
4 Pro rata share of interest expense (see instructions):				
a Home mortgage interest (use worksheet on page 14 of the instructions)				
b Other interest expense				
5 Losses from foreign sources				
6 Add lines 2, 3g, 4a, 4b, and 5	10,364.			6 10,364.
7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶				7 -10,364.

Part II Foreign Taxes Paid or Accrued (see instructions)

Country	Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued	Foreign taxes paid or accrued							(s) Total foreign taxes paid or accrued (add cols. (o) through (r))	
		In foreign currency				In U.S. dollars				
		Taxes withheld at source on:			(n) Other foreign taxes paid or accrued	Taxes withheld at source on:		(r) Other foreign taxes paid or accrued		
		(j) Date paid or accrued	(k) Dividends	(l) Rents and royalties		(m) Interest	(o) Dividends			(p) Rents and royalties
A	12/31/2011								303.	303.
B										
C										
8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶									8	303.

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

Part III Figuring the Credit

9	Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I	9	303.	
10	Carryback or carryover (attach detailed computation) . . . STMT. 24 . .	10	100,700.	
11	Add lines 9 and 10	11	101,003.	
12	Reduction in foreign taxes (see instructions).	12	()	
13	Taxes reclassified under high tax kickout (see instructions).	13		
14	Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit	14	101,003.	
15	Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions).	15	-10,364.	
16	Adjustments to line 15 (see instructions)	16		
17	Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.)	17	-10,364.	
18	Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption.	18		
Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.				
19	Divide line 17 by line 18. If line 17 is more than line 18, enter "1".	19		
20	Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37.	20		
Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.				
21	Multiply line 20 by line 19 (maximum amount of credit)	21		
22	Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions)	22		NONE

Part IV Summary of Credits From Separate Parts III (see instructions)

23	Credit for taxes on passive category income	23		
24	Credit for taxes on general category income	24		
25	Credit for taxes on certain income re-sourced by treaty	25		
26	Credit for taxes on lump-sum distributions	26		
27	Add lines 23 through 26	27		
28	Enter the smaller of line 20 or line 27	28		
29	Reduction of credit for international boycott operations. See instructions for line 12	29		
30	Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a	30		

Form 1116

ALTERNATIVE MINIMUM TAX

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment
Sequence No. 19Department of the Treasury
Internal Revenue Service (99)Name WILLARD M ROMNEY
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☒ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
b ☐ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

	Foreign Country or U.S. Possession			Total (Add cols. A, B, and C.)
	A	B	C	
g Enter the name of the foreign country or U.S. possession ▶	VARIOUS COUNTRIES			
1a Gross income from sources within country shown above and of the type checked above (see instructions):	2,750,661.			1a 2,750,661.
b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) . ▶ <input type="checkbox"/>				
Deductions and losses (Caution: See instructions):				
2 Expenses definitely related to the income on line 1a (attach statement)	1,074,011.			
3 Pro rata share of other deductions not definitely related:				
a Certain itemized deductions or standard deduction (see instructions)	NONE			
b Other deductions (attach statement)	12,657.			
c Add lines 3a and 3b	12,657.			
d Gross foreign source income (see instructions)	3,505,188.			
e Gross income from all sources (see instructions)	18,215,116.			
f Divide line 3d by line 3e (see instructions)	0.19243292			
g Multiply line 3c by line 3f	2,436.			
4 Pro rata share of interest expense (see instructions):				
a Home mortgage interest (use worksheet on page 14 of the instructions)				
b Other interest expense				
5 Losses from foreign sources				
6 Add lines 2, 3g, 4a, 4b, and 5	1,076,447.			6 1,076,447.
7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶				7 1,674,214.

Part II Foreign Taxes Paid or Accrued (see instructions)

Country	Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued	Foreign taxes paid or accrued							(r) Other foreign taxes paid or accrued	(s) Total foreign taxes paid or accrued (add cols. (o) through (r))
		In foreign currency			(n) Other foreign taxes paid or accrued	In U.S. dollars				
		Taxes withheld at source on:				Taxes withheld at source on:				
		(j) Date paid or accrued	(k) Dividends	(l) Rents and royalties		(m) Interest	(o) Dividends	(p) Rents and royalties		
A	12/31/2011								83,853.	83,853.
B										
C										
8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶										8 83,853.

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

ALTERNATIVE MINIMUM TAX

Form 1116 (2011) **WILLARD M ROMNEY & ANN D ROMNEY**

Page **2**

Part III Figuring the Credit

9 Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I	9	83,853.	
10 Carryback or carryover (attach detailed computation)	10		
11 Add lines 9 and 10	11	83,853.	
12 Reduction in foreign taxes (see instructions).	12	()	
13 Taxes reclassified under high tax kickout (see instructions).	13		
14 Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit	14	83,853.	
15 Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). STMT. 26	15	1,674,214.	
16 Adjustments to line 15 (see instructions)	16	-10,364.	
17 Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.)	17	1,663,850.	
18 Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption.	18	7,142,305.	
<i>Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.</i>			
19 Divide line 17 by line 18. If line 17 is more than line 18, enter "1".	19	0.23295701	
20 Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37.	20	1,996,381.	
<i>Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.</i>			
21 Multiply line 20 by line 19 (maximum amount of credit)	21	465,071.	
22 Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions)	22	83,853.	

Part IV Summary of Credits From Separate Parts III (see instructions)

23 Credit for taxes on passive category income	23	83,853.	
24 Credit for taxes on general category income	24		
25 Credit for taxes on certain income re-sourced by treaty	25		
26 Credit for taxes on lump-sum distributions.	26		
27 Add lines 23 through 26	27	83,853.	
28 Enter the smaller of line 20 or line 27	28	83,853.	
29 Reduction of credit for international boycott operations. See instructions for line 12	29		
30 Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a	30	83,853.	

Form **1116** (2011)

Form 1116

ALTERNATIVE MINIMUM TAX

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment
Sequence No. 19Department of the Treasury
Internal Revenue Service (99)

Name WILLARD M ROMNEY

Identifying number as shown on page 1 of your tax return

ANN D ROMNEY

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☐ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
- b ☒ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

	Foreign Country or U.S. Possession			Total (Add cols. A, B, and C.)
	A	B	C	
g Enter the name of the foreign country or U.S. possession. ▶	VARIOUS COUNTRIES			
1a Gross income from sources within country shown above and of the type checked above (see instructions):				
	NONE			1a NONE
b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) ▶ <input type="checkbox"/>				
Deductions and losses (Caution: See instructions):				
2 Expenses definitely related to the income on line 1a (attach statement)	10,364.			
3 Pro rata share of other deductions not definitely related:				
a Certain itemized deductions or standard deduction (see instructions)	NONE			
b Other deductions (attach statement)	12,657.			
c Add lines 3a and 3b	12,657.			
d Gross foreign source income (see instructions)				
e Gross income from all sources (see instructions)	-341.			
f Divide line 3d by line 3e (see instructions)				
g Multiply line 3c by line 3f				
4 Pro rata share of interest expense (see instructions):				
a Home mortgage interest (use worksheet on page 14 of the instructions)				
b Other interest expense				
5 Losses from foreign sources				
6 Add lines 2, 3g, 4a, 4b, and 5	10,364.			6 10,364.
7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶				7 -10,364.

Part II Foreign Taxes Paid or Accrued (see instructions)

Country	Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued	Foreign taxes paid or accrued							(s) Total foreign taxes paid or accrued (add cols. (o) through (r))	
		In foreign currency			(n) Other foreign taxes paid or accrued	In U.S. dollars				
		Taxes withheld at source on:				Taxes withheld at source on:				
		(j) Date paid or accrued	(k) Dividends	(l) Rents and royalties	(m) Interest		(o) Dividends	(p) Rents and royalties	(q) Interest	(r) Other foreign taxes paid or accrued
A		12/31/2011								303.
B										
C										
8		Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶								8 303.

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

ALTERNATIVE MINIMUM TAX

Form 1116 (2011) **WILLARD M ROMNEY & ANN D ROMNEY**

Page **2**

Part III Figuring the Credit

9	Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I	9	303.	
10	Carryback or carryover (attach detailed computation) . . . STMT. 27 . .	10	119,936.	
11	Add lines 9 and 10	11	120,239.	
12	Reduction in foreign taxes (see instructions).	12	()	
13	Taxes reclassified under high tax kickout (see instructions).	13		
14	Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit	14	120,239.	
15	Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions).	15	-10,364.	
16	Adjustments to line 15 (see instructions)	16		
17	Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.)	17		
18	Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. SEE. STATEMENT. 29 . . <i>Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.</i>	18		
19	Divide line 17 by line 18. If line 17 is more than line 18, enter "1".	19		
20	Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37 <i>Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.</i>	20		
21	Multiply line 20 by line 19 (maximum amount of credit)	21		
22	Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) ▶	22		

Part IV Summary of Credits From Separate Parts III (see instructions)

23	Credit for taxes on passive category income	23		
24	Credit for taxes on general category income	24		
25	Credit for taxes on certain income re-sourced by treaty	25		
26	Credit for taxes on lump-sum distributions	26		
27	Add lines 23 through 26	27		
28	Enter the smaller of line 20 or line 27	28		
29	Reduction of credit for international boycott operations. See instructions for line 12	29		
30	Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a ▶	30		

Form **1116** (2011)

Form **3800**Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

General Business Credit

▶ See separate instructions.

▶ Attach to your tax return.

OMB No. 1545-0895

2011Attachment
Sequence No. **22**

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Part I**Current Year Credit for Credits Not Allowed Against Tentative Minimum Tax (TMT)**

(See instructions and complete Part(s) III before Parts I and II)

1	General business credit from line 2 of all Parts III with box A checked	1	
2	Passive activity credits from line 2 of all Parts III with box B checked	2	27.
3	Enter the applicable passive activity credits allowed for 2011 (see instructions)	3	
4	Carryforward of general business credit to 2011. Enter the amount from line 2 of Part III with box C checked. See instructions for schedule to attach	4	
5	Carryback of general business credit from 2012. Enter the amount from line 2 of Part III with box D checked (see instructions)	5	
6	Add lines 1, 3, 4, and 5	6	

Part II Allowable Credit

7	Regular tax before credits:		
	<ul style="list-style-type: none"> Individuals. Enter the amount from Form 1040, line 44, or Form 1040NR, line 42 Corporations. Enter the amount from Form 1120, Schedule J, Part I, line 2; or the applicable line of your return Estates and trusts. Enter the sum of the amounts from Form 1041, Schedule G, lines 1a and 1b; or the amount from the applicable line of your return 	7	1,340,834.
8	Alternative minimum tax:		
	<ul style="list-style-type: none"> Individuals. Enter the amount from Form 6251, line 35 Corporations. Enter the amount from Form 4626, line 14 Estates and trusts. Enter the amount from Schedule I (Form 1041), line 56 	8	674,512.
9	Add lines 7 and 8	9	2,015,346.
10a	Foreign tax credit	10a	102,790.
b	Personal credits from Form 1040 or 1040NR (see instructions)	10b	
c	Add lines 10a and 10b	10c	102,790.
11	Net income tax. Subtract line 10c from line 9. If zero, skip lines 12 through 15 and enter -0- on line 16a	11	1,912,556.
12	Net regular tax. Subtract line 10c from line 7. If zero or less, enter -0-	12	1,238,044.
13	Enter 25% (.25) of the excess, if any, of line 12 over \$25,000 (see instructions)	13	303,261.
14	Tentative minimum tax:		
	<ul style="list-style-type: none"> Individuals. Enter the amount from Form 6251, line 33 Corporations. Enter the amount from Form 4626, line 12 Estates and trusts. Enter the amount from Schedule I (Form 1041), line 54 	14	1,912,528.
15	Enter the greater of line 13 or line 14	15	1,912,528.
16a	Subtract line 15 from line 11. If zero or less, enter -0-	16a	28.
b	For a corporation electing to accelerate the research credit, enter the bonus depreciation amount attributable to the research credit (see instructions)	16b	
c	Add lines 16a and 16b	16c	28.
17a	Enter the smaller of line 6 or line 16c	17a	
	C corporations: See the line 17a instructions if there has been an ownership change, acquisition, or reorganization.		
b	Enter the smaller of line 6 or line 16a. If you made an entry on line 16b, go to line 17c; otherwise, skip line 17c (see instructions)	17b	
c	Subtract line 17b from line 17a. This is the refundable amount for a corporation electing to accelerate the research credit. Include this amount on Form 1120, Schedule J, Part II, line 19c (or the applicable line of your return)	17c	

For Paperwork Reduction Act Notice, see separate instructions.

Form **3800** (2011)

Part II Allowable Credit (Continued)**Note.** If you are not required to report any amounts on lines 22 or 24 below, skip lines 18 through 25 and enter -0- on line 26.

18	Multiply line 14 by 75% (.75) (see instructions)	18	1,434,396.
19	Enter the greater of line 13 or line 18	19	1,434,396.
20	Subtract line 19 from line 11. If zero or less, enter -0-	20	478,160.
21	Subtract line 17b from line 20. If zero or less, enter -0-	21	478,160.
22	Combine the amounts from line 3 of all Parts III with box A, C, or D checked	22	
23	Passive activity credit from line 3 of all Parts III with box B checked 23 27.		
24	Enter the applicable passive activity credit allowed for 2011 (see instructions)	24	27.
25	Add lines 22 and 24	25	27.
26	Empowerment zone and renewal community employment credit allowed. Enter the smaller of line 21 or line 25	26	27.
27	Subtract line 13 from line 11. If zero or less, enter -0-	27	1,609,295.
28	Add lines 17b and 26.	28	27.
29	Subtract line 28 from line 27. If zero or less, enter -0-	29	1,609,268.
30	Enter the general business credit from line 5 of all Parts III with box A checked	30	
31	Enter the total eligible small business credit from line 6 of all Parts III with box E checked	31	
32	Passive activity credits from line 5 of all Parts III with box B checked and line 6 of all Parts III with box F checked. 32 718.		
33	Enter the applicable passive activity credits allowed for 2011 (see instructions)	33	
34	Carryforward of business credit to 2011. Enter the amount from line 5 of Part III with box C checked and line 6 of Part III with box G checked. See instructions for schedule to attach	34	
35	Carryback of business credit from 2012. Enter the amount from line 5 of Part III with box D checked and line 6 of Part III with box H checked (see instructions)	35	
36	Add lines 30, 31, 33, 34, and 35	36	
37	Enter the smaller of line 29 or line 36.	37	
38	Credit allowed for the current year. Add lines 28 and 37. Report the amount from line 38 (if smaller than the sum of Part I, line 6, and Part II, lines 25 and 36, see instructions) as indicated below or on the applicable line of your return: <ul style="list-style-type: none"> • Individuals. Form 1040, line 53, or Form 1040NR, line 50 • Corporations. Form 1120, Schedule J, Part I, line 5c • Estates and trusts. Form 1041, Schedule G, line 2b 	38	27.

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- A** ☐ General Business Credit From a Non-Passive Activity **E** ☐ Eligible Small Business Credit From a Non-Passive Activity
B ☐ General Business Credit From a Passive Activity **F** ☐ Eligible Small Business Credit From a Passive Activity
C ☐ General Business Credit Carryforwards **G** ☐ Eligible Small Business Credit Carryforwards
D ☐ General Business Credit Carrybacks **H** ☐ Eligible Small Business Credit Carrybacks

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III ☒

(a) Description of credit	(b) If claiming the credit from a pass-through entity, enter the EIN	(c) Enter the appropriate amount
1a Investment (Form 3468, Part II only) (attach Form 3468)	1a	
b Reserved for future use	1b	
c Increasing research activities (Form 6765)	1c	27.
d Low-income housing (Form 8586, Part I only)	1d	
e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined)	1e	
f Renewable electricity, refined coal, and Indian coal production (Form 8835)	1f	
g Indian employment (Form 8845)	1g	
h Orphan drug (Form 8820)	1h	
i New markets (Form 8874)	1i	
j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined)	1j	
k Employer-provided child care facilities and services (Form 8882)	1k	
l Biodiesel and renewable diesel fuels (attach Form 8864)	1l	
m Low sulfur diesel fuel production (Form 8896)	1m	
n Distilled spirits (Form 8906)	1n	
o Nonconventional source fuel (Form 8907)	1o	
p Energy efficient home (Form 8908)	1p	
q Energy efficient appliance (Form 8909)	1q	
r Alternative motor vehicle (Form 8910)	1r	
s Alternative fuel vehicle refueling property (Form 8911)	1s	
t Reserved for future use	1t	
u Mine rescue team training (Form 8923)	1u	
v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined)	1v	
w Employer differential wage payments (Form 8932)	1w	
x Carbon dioxide sequestration (Form 8933)	1x	
y Qualified plug-in electric drive motor vehicle (Form 8936)	1y	
z Qualified plug-in electric vehicle (Form 8834, Part I only)	1z	
aa New hire retention (Form 5884-B)	1aa	
bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B))	1bb	
zz Other	1zz	
2 Add lines 1a through 1zz and enter here	2	27.
3 Enter the amount from Form 8844	3	27.
4a Investment (Form 3468, Part III) (attach Form 3468)	4a	
b Work opportunity (Form 5884)	4b	114.
c Alcohol and cellulosic biofuel fuels (Form 6478)	4c	
d Low-income housing (Form 8586, Part II)	4d	
e Renewable electricity, refined coal, and Indian coal production (Form 8835)	4e	
f Employer social security and Medicare taxes paid on certain employee tips (Form 8846)	4f	604.
g Qualified railroad track maintenance (Form 8900)	4g	
h Small employer health insurance premiums (Form 8941)	4h	
i Reserved for future use	4i	
j Reserved for future use	4j	
z Other	4z	
5 Add lines 4a through 4z and enter here	5	718.
6 Add lines 2, 3, and 5.	6	772.

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- A** ☐ General Business Credit From a Non-Passive Activity **E** ☐ Eligible Small Business Credit From a Non-Passive Activity
B ☒ General Business Credit From a Passive Activity **F** ☐ Eligible Small Business Credit From a Passive Activity
C ☐ General Business Credit Carryforwards **G** ☐ Eligible Small Business Credit Carryforwards
D ☐ General Business Credit Carrybacks **H** ☐ Eligible Small Business Credit Carrybacks

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III ☐

(a) Description of credit	(b) If claiming the credit from a pass-through entity, enter the EIN	(c) Enter the appropriate amount
Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity.		
1a Investment (Form 3468, Part II only) (attach Form 3468)	1a	
b Reserved for future use	1b	
c Increasing research activities (Form 6765)	1c	2.
d Low-income housing (Form 8586, Part I only)	1d	
e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined)	1e	
f Renewable electricity, refined coal, and Indian coal production (Form 8835)	1f	
g Indian employment (Form 8845)	1g	
h Orphan drug (Form 8820)	1h	
i New markets (Form 8874)	1i	
j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined)	1j	
k Employer-provided child care facilities and services (Form 8882)	1k	
l Biodiesel and renewable diesel fuels (attach Form 8864)	1l	
m Low sulfur diesel fuel production (Form 8896)	1m	
n Distilled spirits (Form 8906)	1n	
o Nonconventional source fuel (Form 8907)	1o	
p Energy efficient home (Form 8908)	1p	
q Energy efficient appliance (Form 8909)	1q	
r Alternative motor vehicle (Form 8910)	1r	
s Alternative fuel vehicle refueling property (Form 8911)	1s	
t Reserved for future use	1t	
u Mine rescue team training (Form 8923)	1u	
v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined)	1v	
w Employer differential wage payments (Form 8932)	1w	
x Carbon dioxide sequestration (Form 8933)	1x	
y Qualified plug-in electric drive motor vehicle (Form 8936)	1y	
z Qualified plug-in electric vehicle (Form 8834, Part I only)	1z	
aa New hire retention (Form 5884-B)	1aa	
bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B))	1bb	
zz Other	1zz	
2 Add lines 1a through 1zz and enter here	2	2.
3 Enter the amount from Form 8844	3	27.
4a Investment (Form 3468, Part III) (attach Form 3468)	4a	
b Work opportunity (Form 5884)	4b	57.
c Alcohol and cellulosic biofuel fuels (Form 6478)	4c	
d Low-income housing (Form 8586, Part II)	4d	
e Renewable electricity, refined coal, and Indian coal production (Form 8835)	4e	
f Employer social security and Medicare taxes paid on certain employee tips (Form 8846)	4f	302.
g Qualified railroad track maintenance (Form 8900)	4g	
h Small employer health insurance premiums (Form 8941)	4h	
i Reserved for future use	4i	
j Reserved for future use	4j	
z Other	4z	
5 Add lines 4a through 4z and enter here	5	359.
6 Add lines 2, 3, and 5.	6	388.

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- A** ☐ General Business Credit From a Non-Passive Activity **E** ☐ Eligible Small Business Credit From a Non-Passive Activity
B ☒ General Business Credit From a Passive Activity **F** ☐ Eligible Small Business Credit From a Passive Activity
C ☐ General Business Credit Carryforwards **G** ☐ Eligible Small Business Credit Carryforwards
D ☐ General Business Credit Carrybacks **H** ☐ Eligible Small Business Credit Carrybacks

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III ☐

(a) Description of credit	(b) If claiming the credit from a pass-through entity, enter the EIN	(c) Enter the appropriate amount
1a Investment (Form 3468, Part II only) (attach Form 3468)	1a	
b Reserved for future use	1b	
c Increasing research activities (Form 6765)	1c [REDACTED]	25.
d Low-income housing (Form 8586, Part I only)	1d	
e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined)	1e	
f Renewable electricity, refined coal, and Indian coal production (Form 8835)	1f	
g Indian employment (Form 8845)	1g	
h Orphan drug (Form 8820)	1h	
i New markets (Form 8874)	1i	
j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined)	1j	
k Employer-provided child care facilities and services (Form 8882)	1k	
l Biodiesel and renewable diesel fuels (attach Form 8864)	1l	
m Low sulfur diesel fuel production (Form 8896)	1m	
n Distilled spirits (Form 8906)	1n	
o Nonconventional source fuel (Form 8907)	1o	
p Energy efficient home (Form 8908)	1p	
q Energy efficient appliance (Form 8909)	1q	
r Alternative motor vehicle (Form 8910)	1r	
s Alternative fuel vehicle refueling property (Form 8911)	1s	
t Reserved for future use	1t	
u Mine rescue team training (Form 8923)	1u	
v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined)	1v	
w Employer differential wage payments (Form 8932)	1w	
x Carbon dioxide sequestration (Form 8933)	1x	
y Qualified plug-in electric drive motor vehicle (Form 8936)	1y	
z Qualified plug-in electric vehicle (Form 8834, Part I only)	1z	
aa New hire retention (Form 5884-B)	1aa	
bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B))	1bb	
zz Other	1zz	
2 Add lines 1a through 1zz and enter here	2	25.
3 Enter the amount from Form 8844	3	
4a Investment (Form 3468, Part III) (attach Form 3468)	4a	
b Work opportunity (Form 5884)	4b [REDACTED]	57.
c Alcohol and cellulosic biofuel fuels (Form 6478)	4c	
d Low-income housing (Form 8586, Part II)	4d	
e Renewable electricity, refined coal, and Indian coal production (Form 8835)	4e	
f Employer social security and Medicare taxes paid on certain employee tips (Form 8846)	4f [REDACTED]	302.
g Qualified railroad track maintenance (Form 8900)	4g	
h Small employer health insurance premiums (Form 8941)	4h	
i Reserved for future use	4i	
j Reserved for future use	4j	
z Other	4z	
5 Add lines 4a through 4z and enter here	5	359.
6 Add lines 2, 3, and 5.	6	384.

Casualties and Thefts

▶ See separate instructions.

▶ Attach to your tax return.

▶ Use a separate Form 4684 for each casualty or theft.

2011Attachment
Sequence No. **26**

Name(s) shown on tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY**SECTION A - Personal Use Property** (Use this section to report casualties and thefts of property **not** used in a trade or business or for income-producing purposes.)

- 1 Description of properties (show type, location, and date acquired for each property). Use a separate line for each property lost or damaged from the same casualty or theft.

Property A

Property B

Property C

Property D

Properties

	A	B	C	D
2 Cost or other basis of each property	2			
3 Insurance or other reimbursement (whether or not you filed a claim) (see instructions)	3			
Note: If line 2 is more than line 3, skip line 4.				
4 Gain from casualty or theft. If line 3 is more than line 2, enter the difference here and skip lines 5 through 9 for that column. See instructions if line 3 includes insurance or other reimbursement you did not claim, or you received payment for your loss in a later tax year	4			
5 Fair market value before casualty or theft	5			
6 Fair market value after casualty or theft	6			
7 Subtract line 6 from line 5	7			
8 Enter the smaller of line 2 or line 7	8			
9 Subtract line 3 from line 8. If zero or less, enter -0-	9			
10 Casualty or theft loss. Add the amounts on line 9 in columns A through D	10			
11 Enter the smaller of line 10 or \$100.	11			
12 Subtract line 11 from line 10	12			
Caution: Use only one Form 4684 for lines 13 through 18.				
13 Add the amounts on line 12 of all Forms 4684	13			
14 Add the amounts on line 4 of all Forms 4684	14			
15 • If line 14 is more than line 13, enter the difference here and on Schedule D. Do not complete the rest of this section (see instructions). • If line 14 is less than line 13, enter -0- here and go to line 16. • If line 14 is equal to line 13, enter -0- here. Do not complete the rest of this section.	15			
16 If line 14 is less than line 13, enter the difference	16			
17 Enter 10% of your adjusted gross income from Form 1040, line 38, or Form 1040NR, line 37. Estates and trusts, see instructions	17			
18 Subtract line 17 from line 16. If zero or less, enter -0-. Also enter the result on Schedule A (Form 1040), line 20, or Form 1040NR, Schedule A, line 6. Estates and trusts, enter the result on the "Other deductions" line of your tax return	18			

For Paperwork Reduction Act Notice, see instructions.

Form **4684** (2011)

Name(s) shown on tax return. Do not enter name and identifying number if shown on other side.

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

SECTION B - Business and Income-Producing Property**Part I Casualty or Theft Gain or Loss (Use a separate Part I for each casualty or theft.)**

19 Description of properties (show type, location, and date acquired for each property). Use a separate line for each property lost or damaged from the same casualty or theft.

Property A

Property B

Property C

Property D

	Properties			
	A	B	C	D
20 Cost or adjusted basis of each property.	20			
21 Insurance or other reimbursement (whether or not you filed a claim). See the instructions for line 3	21			
Note: If line 20 is more than line 21, skip line 22.				
22 Gain from casualty or theft. If line 21 is more than line 20, enter the difference here and on line 29 or line 34, column (c), except as provided in the instructions for line 33. Also, skip lines 23 through 27 for that column. See the instructions for line 4 if line 21 includes insurance or other reimbursement you did not claim, or you received payment for your loss in a later tax year	22			
23 Fair market value before casualty or theft	23			
24 Fair market value after casualty or theft	24			
25 Subtract line 24 from line 23	25			
26 Enter the smaller of line 20 or line 25	26			
Note: If the property was totally destroyed by casualty or lost from theft, enter on line 26 the amount from line 20.				
27 Subtract line 21 from line 26. If zero or less, enter -0-	27			
28 Casualty or theft loss. Add the amounts on line 27. Enter the total here and on line 29 or line 34 (see instructions)	28			

Part II Summary of Gains and Losses (from separate Parts I)

(a) Identify casualty or theft	(b) Losses from casualties or thefts		(c) Gains from casualties or thefts includible in income
	(i) Trade, business, rental or royalty property	(ii) Income-producing and employee property	
Casualty or Theft of Property Held One Year or Less			
29	()	()	
30 Totals. Add the amounts on line 29	30	()	
31 Combine line 30, columns (b)(i) and (c). Enter the net gain or (loss) here and on Form 4797, line 14. If Form 4797 is not otherwise required, see instructions			31
32 Enter the amount from line 30, column (b)(ii) here. Individuals, enter the amount from income-producing property on Schedule A (Form 1040), line 28, or Form 1040NR, Schedule A, line 14, and enter the amount from property used as an employee on Schedule A (Form 1040), line 23, or Form 1040NR, Schedule A, line 9. Estates and trusts, partnerships, and S corporations, see instructions			32

Casualty or Theft of Property Held More Than One Year

33 Casualty or theft gains from Form 4797, line 32	33	
34 THE ANN D. ROMNEY BLIND TRUST () ()		29.
THE ANN AND MITT ROMNEY 1995 FAMILY () ()		10.
35 Total losses. Add amounts on line 34, columns (b)(i) and (b)(ii)	35	()
36 Total gains. Add lines 33 and 34, column (c)	36	39.
37 Add amounts on line 35, columns (b)(i) and (b)(ii)	37	
38 If the loss on line 37 is more than the gain on line 36:		
a Combine line 35, column (b)(i) and line 36, and enter the net gain or (loss) here. Partnerships (except electing large partnerships) and S corporations, see the note below. All others, enter this amount on Form 4797, line 14. If Form 4797 is not otherwise required, see instructions	38a	
b Enter the amount from line 35, column (b)(ii) here. Individuals, enter the amount from income-producing property on Schedule A (Form 1040), line 28, or Form 1040NR, Schedule A, line 14, and enter the amount from property used as an employee on Schedule A (Form 1040), line 23, or Form 1040NR, Schedule A, line 9. Estates and trusts, enter on the "Other deductions" line of your tax return. Partnerships (except electing large partnerships) and S corporations, see the note below. Electing large partnerships, enter on Form 1065-B, Part II, line 11	38b	
39 If the loss on line 37 is less than or equal to the gain on line 36, combine lines 36 and 37 and enter here. Partnerships (except electing large partnerships), see the note below. All others, enter this amount on Form 4797, line 3.	39	39.
Note: Partnerships. enter the amount from line 38a, 38b, or line 39 on Form 1065, Schedule K, line 11. S corporations, enter the amount from line 38a or 38b on Form 1120S, Schedule K, line 10.		

Form **4797**Department of the Treasury
Internal Revenue Service (99)**Sales of Business Property**
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return.

▶ See separate instructions.

OMB No. 1545-0184

2011Attachment
Sequence No. **27**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

2	(a) Description of property	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Gross sales price	(e) Depreciation allowed or allowable since acquisition	(f) Cost or other basis, plus improvements and expense of sale	(g) Gain or (loss) Subtract (f) from the sum of (d) and (e)
	SEE STATEMENT 31						-484,611.

3 Gain, if any, from Form 4684, line 39

3

39.

4 Section 1231 gain from installment sales from Form 6252, line 26 or 37

4

5 Section 1231 gain or (loss) from like-kind exchanges from Form 8824

5

6 Gain, if any, from line 32, from other than casualty or theft

6

7 Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows:

7

-484,572.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.**Individuals, partners, S corporation shareholders, and all others.** If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

8 Nonrecaptured net section 1231 losses from prior years (see instructions)

8

9 Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions)

9

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

11 Loss, if any, from line 7

11

(484,572.)

12 Gain, if any, from line 7 or amount from line 8, if applicable

12

13 Gain, if any, from line 31

13

14 Net gain or (loss) from Form 4684, lines 31 and 38a

14

15 Ordinary gain from installment sales from Form 6252, line 25 or 36

15

16 Ordinary gain or (loss) from like-kind exchanges from Form 8824

16

17 Combine lines 10 through 16

17

-484,572.

18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:

a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions

18a

b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14

18b

-484,572.

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property:	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)
A		
B		
C		
D		

These columns relate to the properties on lines 19A through 19D. ▶	Property A	Property B	Property C	Property D
20 Gross sales price (Note: See line 1 before completing.)	20			
21 Cost or other basis plus expense of sale	21			
22 Depreciation (or depletion) allowed or allowable	22			
23 Adjusted basis. Subtract line 22 from line 21	23			
24 Total gain. Subtract line 23 from line 20	24			
25 If section 1245 property:				
a Depreciation allowed or allowable from line 22	25a			
b Enter the smaller of line 24 or 25a	25b			
26 If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291.				
a Additional depreciation after 1975 (see instructions)	26a			
b Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions)	26b			
c Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e	26c			
d Additional depreciation after 1969 and before 1976	26d			
e Enter the smaller of line 26c or 26d	26e			
f Section 291 amount (corporations only)	26f			
g Add lines 26b, 26e, and 26f	26g			
27 If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership).				
a Soil, water, and land clearing expenses	27a			
b Line 27a multiplied by applicable percentage (see instructions)	27b			
c Enter the smaller of line 24 or 27b	27c			
28 If section 1254 property:				
a Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions)	28a			
b Enter the smaller of line 24 or 28a	28b			
29 If section 1255 property:				
a Applicable percentage of payments excluded from income under section 126 (see instructions)	29a			
b Enter the smaller of line 24 or 29a (see instructions)	29b			

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

30 Total gains for all properties. Add property columns A through D, line 24	30
31 Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13	31
32 Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6	32

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

	(a) Section 179	(b) Section 280F(b)(2)
33 Section 179 expense deduction or depreciation allowable in prior years	33	
34 Recomputed depreciation (see instructions)	34	
35 Recapture amount. Subtract line 34 from line 33. See the instructions for where to report	35	

Form **4797**Department of the Treasury
Internal Revenue Service (99)**Sales of Business Property**
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

OMB No. 1545-0184

2011Attachment
Sequence No. **27**

Name(s) shown on return

ALTERNATIVE MINIMUM TAX

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

2	(a) Description of property	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Gross sales price	(e) Depreciation allowed or allowable since acquisition	(f) Cost or other basis, plus improvements and expense of sale	(g) Gain or (loss) Subtract (f) from the sum of (d) and (e)
	SEE STATEMENT 32						-484,952.

3 Gain, if any, from Form 4684, line 39

3

39.

4 Section 1231 gain from installment sales from Form 6252, line 26 or 37

4

5 Section 1231 gain or (loss) from like-kind exchanges from Form 8824

5

6 Gain, if any, from line 32, from other than casualty or theft

6

7 Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows:

7

-484,913.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.**Individuals, partners, S corporation shareholders, and all others.** If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

8 Nonrecaptured net section 1231 losses from prior years (see instructions)

8

9 Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions)

9

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

11 Loss, if any, from line 7

11

(484,913.)

12 Gain, if any, from line 7 or amount from line 8, if applicable

12

13 Gain, if any, from line 31

13

14 Net gain or (loss) from Form 4684, lines 31 and 38a

14

15 Ordinary gain from installment sales from Form 6252, line 25 or 36

15

16 Ordinary gain or (loss) from like-kind exchanges from Form 8824

16

17 Combine lines 10 through 16

17

-484,913.

18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:

a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions

18a

b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14

18b

-484,913.

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property:	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)
A		
B		
C		
D		

These columns relate to the properties on lines 19A through 19D. ▶	Property A	Property B	Property C	Property D
20 Gross sales price (Note: See line 1 before completing.)	20			
21 Cost or other basis plus expense of sale	21			
22 Depreciation (or depletion) allowed or allowable	22			
23 Adjusted basis. Subtract line 22 from line 21	23			
24 Total gain. Subtract line 23 from line 20	24			
25 If section 1245 property:				
a Depreciation allowed or allowable from line 22	25a			
b Enter the smaller of line 24 or 25a	25b			
26 If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291.				
a Additional depreciation after 1975 (see instructions).	26a			
b Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions),	26b			
c Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e.	26c			
d Additional depreciation after 1969 and before 1976.	26d			
e Enter the smaller of line 26c or 26d	26e			
f Section 291 amount (corporations only)	26f			
g Add lines 26b, 26e, and 26f	26g			
27 If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership).				
a Soil, water, and land clearing expenses	27a			
b Line 27a multiplied by applicable percentage (see instructions).	27b			
c Enter the smaller of line 24 or 27b	27c			
28 If section 1254 property:				
a Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions)	28a			
b Enter the smaller of line 24 or 28a	28b			
29 If section 1255 property:				
a Applicable percentage of payments excluded from income under section 126 (see instructions)	29a			
b Enter the smaller of line 24 or 29a (see instructions).	29b			

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

30 Total gains for all properties. Add property columns A through D, line 24	30	
31 Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13	31	
32 Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6	32	

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

	(a) Section 179	(b) Section 280F(b)(2)
33 Section 179 expense deduction or depreciation allowable in prior years	33	
34 Recomputed depreciation (see instructions)	34	
35 Recapture amount. Subtract line 34 from line 33. See the instructions for where to report	35	

Form **6251**Department of the Treasury
Internal Revenue Service (99)**Alternative Minimum Tax - Individuals**

▶ See separate instructions.

▶ Attach to Form 1040 or Form 1040NR.

OMB No. 1545-0074

2011Attachment
Sequence No. **32**

Name(s) shown on Form 1040 or Form 1040NR

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Alternative Minimum Taxable Income (See instructions for how to complete each line.)

1	If filing Schedule A (Form 1040), enter the amount from Form 1040, line 41 and go to line 2. Otherwise, enter the amount from Form 1040, line 38, and go to line 7. (If less than zero, enter as a negative amount.)	1	9,015,109.
2	Medical and dental. Enter the smaller of Schedule A (Form 1040), line 4, or 2.5% (.025) of Form 1040, line 38. If zero or less, enter -0-	2	NONE
3	Taxes from Schedule A (Form 1040), line 9	3	1,541,905.
4	Enter the home mortgage interest adjustment, if any, from line 6 of the worksheet in the instructions for this line	4	
5	Miscellaneous deductions from Schedule A (Form 1040), line 27	5	832,261.
6	Skip this line. It is reserved for future use	6	
7	Tax refund from Form 1040, line 10 or line 21	7	()
8	Investment interest expense (difference between regular tax and AMT)	8	
9	Depletion (difference between regular tax and AMT)	9	
10	Net operating loss deduction from Form 1040, line 21. Enter as a positive amount	10	
11	Alternative tax net operating loss deduction	11	()
12	Interest from specified private activity bonds exempt from the regular tax	12	
13	Qualified small business stock (7% of gain excluded under section 1202)	13	
14	Exercise of incentive stock options (excess of AMT income over regular tax income)	14	
15	Estates and trusts (amount from Schedule K-1 (Form 1041), box 12, code A)	15	
16	Electing large partnerships (amount from Schedule K-1 (Form 1065-B), box 6)	16	
17	Disposition of property (difference between AMT and regular tax gain or loss) STMT 33	17	-341.
18	Depreciation on assets placed in service after 1986 (difference between regular tax and AMT)	18	NONE
19	Passive activities (difference between AMT and regular tax income or loss) STMT 33	19	-23,409.
20	Loss limitations (difference between AMT and regular tax income or loss)	20	
21	Circulation costs (difference between regular tax and AMT)	21	
22	Long-term contracts (difference between AMT and regular tax income)	22	
23	Mining costs (difference between regular tax and AMT)	23	
24	Research and experimental costs (difference between regular tax and AMT)	24	
25	Income from certain installment sales before January 1, 1987	25	()
26	Intangible drilling costs preference	26	7,362.
27	Other adjustments, including income-based related adjustments	27	
28	Alternative minimum taxable income. Combine lines 1 through 27. (If married filing separately and line 28 is more than \$223,900, see instructions.)	28	11,372,887.

Part II Alternative Minimum Tax (AMT)

29	Exemption. (If you were under age 24 at the end of 2011, see instructions.) IF your filing status is AND line 28 is not over THEN enter on line 29 Single or head of household \$112,500 \$48,450 Married filing jointly or qualifying widow(er) 150,000 74,450 Married filing separately 75,000 37,225 If line 28 is over the amount shown above for your filing status, see instructions.	29	STMT 36 NONE
30	Subtract line 29 from line 28. If more than zero, go to line 31. If zero or less, enter -0- here and on lines 31, 33, and 35, and go to line 34.	30	11,372,887.
31	• If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter. • If you reported capital gain distributions directly on Form 1040, line 13; you reported qualified dividends on Form 1040, line 9b; or you had a gain on both lines 15 and 16 of Schedule D (Form 1040) (as refigured for the AMT, if necessary), complete Part III on the back and enter the amount from line 54 here. • All others: If line 30 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 30 by 26% (.26). Otherwise, multiply line 30 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result.	31	1,996,381.
32	Alternative minimum tax foreign tax credit (see instructions)	32	83,853.
33	Tentative minimum tax. Subtract line 32 from line 31	33	1,912,528.
34	Tax from Form 1040, line 44 (minus any tax from Form 4972 and any foreign tax credit from Form 1040, line 47). If you used Schedule J to figure your tax, the amount from line 44 of Form 1040 must be refigured without using Schedule J (see instructions)	34	1,238,016.
35	AMT. Subtract line 34 from line 33. If zero or less, enter -0-. Enter here and on Form 1040, line 45	35	674,512.

For Paperwork Reduction Act Notice, see your tax return instructions.

Form **6251** (2011)

Part III Tax Computation Using Maximum Capital Gains Rates

Complete Part III only if you are required to do so by line 31 or by the Foreign Earned Income Tax Worksheet in the instructions.

36	Enter the amount from Form 6251, line 30. If you are filing Form 2555 or 2555-EZ, enter the amount from line 3 of the worksheet in the instructions for this line	36	11,372,887.
37	Enter the amount from line 6 of the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44, or the amount from line 13 of the Schedule D Tax Worksheet in the instructions for Schedule D (Form 1040), whichever applies (as refigured for the AMT, if necessary) (see instructions). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter.	37	9,032,132.
38	Enter the amount from Schedule D (Form 1040), line 19 (as refigured for the AMT, if necessary) (see instructions). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter	38	
39	If you did not complete a Schedule D Tax Worksheet for the regular tax or the AMT, enter the amount from line 37. Otherwise, add lines 37 and 38, and enter the smaller of that result or the amount from line 10 of the Schedule D Tax Worksheet (as refigured for the AMT, if necessary). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter	39	9,032,132.
40	Enter the smaller of line 36 or line 39	40	9,032,132.
41	Subtract line 40 from line 36	41	2,340,755.
42	If line 41 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 41 by 26% (.26). Otherwise, multiply line 41 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result. STMT 37 ▶	42	651,911.
43	Enter: <ul style="list-style-type: none"> • \$69,000 if married filing jointly or qualifying widow(er), • \$34,500 if single or married filing separately, or • \$46,250 if head of household. 	43	69,000.
44	Enter the amount from line 7 of the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44, or the amount from line 14 of the Schedule D Tax Worksheet in the instructions for Schedule D (Form 1040), whichever applies (as figured for the regular tax). If you did not complete either worksheet for the regular tax, enter -0-	44	
45	Subtract line 44 from line 43. If zero or less, enter -0-	45	69,000.
46	Enter the smaller of line 36 or line 37	46	9,032,132.
47	Enter the smaller of line 45 or line 46	47	69,000.
48	Subtract line 47 from line 46	48	8,963,132.
49	Multiply line 48 by 15% (.15) ▶	49	1,344,470.
	If line 38 is zero or blank, skip lines 50 and 51 and go to line 52. Otherwise, go to line 50.		
50	Subtract line 46 from line 40	50	
51	Multiply line 50 by 25% (.25) ▶	51	
52	Add lines 42, 49, and 51	52	1,996,381.
53	If line 36 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 36 by 26% (.26). Otherwise, multiply line 36 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result	53	STMT 37 3,180,908.
54	Enter the smaller of line 52 or line 53 here and on line 31. If you are filing Form 2555 or 2555-EZ, do not enter this amount on line 31. Instead, enter it on line 4 of the worksheet in the instructions for line 31	54	1,996,381.

Form 6251 (2011)

**SCHEDULE H
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Household Employment Taxes

(For Social Security, Medicare, Withheld Income, and Federal Unemployment (FUTA) Taxes)

▶ **Attach to Form 1040, 1040NR, 1040-SS, or 1041.**
▶ **See separate instructions.**

OMB No. 1545-1971

2011

Attachment
Sequence No. **44**

Name of employer

Social security number

Employer identification number

ANN D ROMNEY

A Did you pay **any one** household employee cash wages of \$1,700 or more in 2011? (If any household employee was your spouse, your child under age 21, your parent, or anyone under age 18, see the line A instructions before you answer this question.)

- ☐ **Yes.** Skip lines B and C and go to line 1.
☐ **No.** Go to line B.

B Did you withhold federal income tax during 2011 for any household employee?

- ☐ **Yes.** Skip line C and go to line 5.
☐ **No.** Go to line C.

C Did you pay **total** cash wages of \$1,000 or more in **any** calendar **quarter** of 2010 or 2011 to **all** household employees? (**Do not** count cash wages paid in 2010 or 2011 to your spouse, your child under age 21, or your parent.)

- ☐ **No. Stop.** Do not file this schedule.
☐ **Yes.** Skip lines 1-7 and go to line 8. (Calendar year taxpayers having no household employees in 2011 **do not** have to complete this form for 2011.)

Part I Social Security, Medicare, and Federal Income Taxes

1	Total cash wages subject to social security taxes	1	
2	Social security taxes. Multiply line 1 by 10.4% (.104)	2	
3	Total cash wages subject to Medicare taxes	3	
4	Medicare taxes. Multiply line 3 by 2.9% (.029)	4	
5	Federal income tax withheld, if any	5	
6	Total social security, Medicare, and federal income taxes. Add lines 2, 4, and 5	6	

7 Did you pay **total** cash wages of \$1,000 or more in **any** calendar **quarter** of 2010 or 2011 to **all** household employees? (**Do not** count cash wages paid in 2010 or 2011 to your spouse, your child under age 21, or your parent.)

- ☐ **No. Stop.** Include the amount from line 6 above on Form 1040, line 59a. If you are not required to file Form 1040, see the line 7 instructions.
☐ **Yes.** Go to line 8.

For Privacy Act and Paperwork Reduction Act Notice, see the instructions.

Schedule H (Form 1040) 2011

Part II Federal Unemployment (FUTA) Tax

- 8 Did you pay unemployment contributions to only one state? (If you paid contributions to a credit reduction state, see instructions and check "No.")
- 9 Did you pay all state unemployment contributions for 2011 by April 17, 2012? Fiscal year filers see instructions
- 10 Were all wages that are taxable for FUTA tax also taxable for your state's unemployment tax?

	Yes	No
8		
9		
10		

Next: If you checked the "Yes" box on **all** the lines above, complete Section A.

If you checked the "No" box on **any** of the lines above, skip Section A and complete Section B.

Section A

11 Name of the state where you paid unemployment contributions ▶	
12 Contributions paid to your state unemployment fund	12
13 Total cash wages subject to FUTA tax	13
14 FUTA tax. Multiply the portion of the wages on line 13 paid before July 1 by .008. Multiply the portion of the wages on line 13 paid after June 30 by .006. Enter the sum of those two amounts on line 14, skip Section B, and go to line 23	14

Section B

- 15 Complete all columns below that apply (if you need more space, see instructions):

(a) Name of state	(b) Taxable wages (as defined in state act)	(c) State experience rate period		(d) State experience rate	(e) Multiply col. (b) by .054	(f) Multiply col. (b) by col. (d)	(g) Subtract col. (f) from col. (e). If zero or less, enter -0-	(h) Contributions paid to state unemployment fund
		From	To					
16 Totals								16
17 Add columns (g) and (h) of line 16								17
18 Total cash wages subject to FUTA tax (see the line 13 instructions)								18
19 Multiply the portion of the wages on line 18 paid before July 1 by 6.2% (.062). Multiply the portion of the wages on line 18 paid after June 30 by 6.0% (.060). Enter the sum of those amounts on line 19								19
20 Multiply line 18 by 5.4% (.054)								20
21 Enter the smaller of line 17 or line 20 (Employers in a credit reduction state must use the worksheet on page H-7 and check here) <input type="checkbox"/>								21
22 FUTA tax. Subtract line 21 from line 19. Enter the result here and go to line 23								22

Part III Total Household Employment Taxes

- 23 Enter the amount from line 6. If you checked the "Yes" box on line C of page 1, enter -0-
- 24 Add line 14 (or line 22) and line 23
- 25 Are you required to file Form 1040?
- ☐ **Yes. Stop.** Include the amount from line 24 above on Form 1040, line 59a. **Do not** complete Part IV below.
- ☐ **No.** You may have to complete Part IV. See instructions for details.

Part IV Address and Signature – Complete this part only if required. See the line 25 instructions.

Address (number and street) or P.O. box if mail is not delivered to street address

Apt., room, or suite no.

City, town or post office, state, and ZIP code

Under penalties of perjury, I declare that I have examined this schedule, including accompanying statements, and to the best of my knowledge and belief, it is true, correct, and complete. No part of any payment made to a state unemployment fund claimed as a credit was, or is to be, deducted from the payments to employees. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Paid Preparer Use Only	Employer's signature		Date	
	Print/Type preparer's name	Preparer's signature	Date	Check <input type="checkbox"/> if self-employed
	Firm's name ▶	Firm's EIN ▶		
	Firm's address ▶	Phone no.		



SUPPLEMENT TO SCHEDULE H

=====

Beginning in 2011, the payroll tax returns and all applicable taxes for personal employees were remitted on a monthly basis and reported quarterly on Form 941.

Investment Interest Expense Deduction

▶ Attach to your tax return.

OMB No. 1545-0191

2011Attachment
Sequence No. **51**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY**Part I Total Investment Interest Expense**

1	Investment interest expense paid or accrued in 2011 (see instructions). SEE STATEMENT. 38.	1	640,876.
2	Disallowed investment interest expense from 2010 Form 4952, line 7	2	
3	Total investment interest expense. Add lines 1 and 2	3	640,876.

Part II Net Investment Income

4a	Gross income from property held for investment (excluding any net gain from the disposition of property held for investment)	4a	5,457,528.		
b	Qualified dividends included on line 4a	4b	2,221,956.		
c	Subtract line 4b from line 4a			4c	3,235,572.
d	Net gain from the disposition of property held for investment	4d	6,809,063.		
e	Enter the smaller of line 4d or your net capital gain from the disposition of property held for investment (see instructions)	4e	6,809,063.		
f	Subtract line 4e from line 4d			4f	
g	Enter the amount from lines 4b and 4e that you elect to include in investment income (see instructions). SEE STATEMENT. 39.			4g	NONE
h	Investment income. Add lines 4c, 4f, and 4g			4h	3,235,572.
5	Investment expenses (see instructions)	5	832,261.		
6	Net investment income. Subtract line 5 from line 4h. If zero or less, enter -0- . SEE STMT. 41.	6	2,403,311.		

Part III Investment Interest Expense Deduction

7	Disallowed investment interest expense to be carried forward to 2012. Subtract line 6 from line 3. If zero or less, enter -0-	7	NONE
8	Investment interest expense deduction. Enter the smaller of line 3 or 6. See instructions	8	640,876.

Section references are to the Internal Revenue Code unless otherwise noted.

General Instructions**Purpose of Form**

Use Form 4952 to figure the amount of investment interest expense you can deduct for 2011 and the amount you can carry forward to future years. Your investment interest expense deduction is limited to your net investment income.

For more information, see Pub. 550, Investment Income and Expenses.

Who Must File

If you are an individual, estate, or a trust, you must file Form 4952 to claim a deduction for your investment interest expense.

Exception. You do not have to file Form 4952 if all of the following apply.

- Your investment income from interest and ordinary dividends minus any qualified dividends is more than your investment interest expense.
- You do not have any other deductible investment expenses.
- You do not have any carryover of disallowed investment interest expense from 2010.

Allocation of Interest Expense

If you paid or accrued interest on a loan and used the loan proceeds for more than one purpose, you may have to allocate the interest. This is necessary because different

rules apply to investment interest, personal interest, trade or business interest, home mortgage interest, and passive activity interest. See Pub. 535, Business Expenses.

Specific Instructions**Part I - Total Investment Interest Expense****Line 1**

Enter the investment interest expense paid or accrued during the tax year, regardless of when you incurred the indebtedness. Investment interest expense is interest paid or accrued on a loan or part of a loan that is allocable to property held for investment (as defined on this page).

Include investment interest expense reported to you on Schedule K-1 from a partnership or an S corporation. Include amortization of bond premium on taxable bonds purchased after October 22, 1986, but before January 1, 1988, unless you elected to offset amortizable bond premium against the interest payments on the bond. A taxable bond is a bond on which the interest is includible in gross income.

Investment interest expense does not include any of the following:

- Home mortgage interest.
- Interest expense that is properly allocable to a passive activity. Generally, a passive activity is any trade or business activity in which you do not materially participate and any rental activity. See the Instructions for Form 8582, Passive Activity Loss Limitations, for details.

- Any interest expense that is capitalized, such as construction interest subject to section 263A.

- Interest expense related to tax-exempt interest income under section 265.

- Interest expense, disallowed under section 264, on indebtedness with respect to life insurance, endowment, or annuity contracts issued after June 8, 1997, even if the proceeds were used to purchase any property held for investment.

Property held for investment. Property held for investment includes property that produces income, not derived in the ordinary course of a trade or business, from interest, dividends, annuities, or royalties. It also includes property that produces gain or loss, not derived in the ordinary course of a trade or business, from the disposition of property that produces these types of income or is held for investment. However, it does not include an interest in a passive activity.

Exception. A working interest in an oil or gas property that you held directly or through an entity that did not limit your liability is property held for investment, but only if you did not materially participate in the activity.

Part II - Net Investment Income**Line 4a**

Gross income from property held for investment includes income, unless derived in the ordinary course of a trade or business, from interest, ordinary dividends (except Alaska Permanent Fund dividends), annuities, and royalties. Include investment income

ALTERNATIVE MINIMUM TAX

Form **4952****Investment Interest Expense Deduction**

OMB No. 1545-0191

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to your tax return.

2011
Attachment
Sequence No. **51**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Total Investment Interest Expense

1	Investment interest expense paid or accrued in 2011 (see instructions)	1	640,876.
2	Disallowed investment interest expense from 2010 Form 4952, line 7	2	
3	Total investment interest expense. Add lines 1 and 2	3	640,876.

Part II Net Investment Income

4a	Gross income from property held for investment (excluding any net gain from the disposition of property held for investment)	4a	5,457,528.		
b	Qualified dividends included on line 4a	4b	2,221,956.		
c	Subtract line 4b from line 4a			4c	3,235,572.
d	Net gain from the disposition of property held for investment	4d	6,809,063.		
e	Enter the smaller of line 4d or your net capital gain from the disposition of property held for investment (see instructions)	4e	6,809,063.		
f	Subtract line 4e from line 4d			4f	
g	Enter the amount from lines 4b and 4e that you elect to include in investment income (see instructions)		SEE. STATEMENT. 42.	4g	NONE
h	Investment income. Add lines 4c, 4f, and 4g			4h	3,235,572.
5	Investment expenses (see instructions)	5			
6	Net investment income. Subtract line 5 from line 4h. If zero or less, enter -0-		SEE. STMT. 44.	6	3,235,572.

Part III Investment Interest Expense Deduction

7	Disallowed investment interest expense to be carried forward to 2012. Subtract line 6 from line 3. If zero or less, enter -0-	7	NONE
8	Investment interest expense deduction. Enter the smaller of line 3 or 6. See instructions	8	640,876.

Section references are to the Internal Revenue Code unless otherwise noted.

General Instructions**Purpose of Form**

Use Form 4952 to figure the amount of investment interest expense you can deduct for 2011 and the amount you can carry forward to future years. Your investment interest expense deduction is limited to your net investment income.

For more information, see Pub. 550, Investment Income and Expenses.

Who Must File

If you are an individual, estate, or a trust, you must file Form 4952 to claim a deduction for your investment interest expense.

Exception. You do not have to file Form 4952 if all of the following apply.

- Your investment income from interest and ordinary dividends minus any qualified dividends is more than your investment interest expense.
- You do not have any other deductible investment expenses.
- You do not have any carryover of disallowed investment interest expense from 2010.

Allocation of Interest Expense

If you paid or accrued interest on a loan and used the loan proceeds for more than one purpose, you may have to allocate the interest. This is necessary because different

rules apply to investment interest, personal interest, trade or business interest, home mortgage interest, and passive activity interest. See Pub. 535, Business Expenses.

Specific Instructions**Part I - Total Investment Interest Expense****Line 1**

Enter the investment interest expense paid or accrued during the tax year, regardless of when you incurred the indebtedness. Investment interest expense is interest paid or accrued on a loan or part of a loan that is allocable to property held for investment (as defined on this page).

Include investment interest expense reported to you on Schedule K-1 from a partnership or an S corporation. Include amortization of bond premium on taxable bonds purchased after October 22, 1986, but before January 1, 1988, unless you elected to offset amortizable bond premium against the interest payments on the bond. A taxable bond is a bond on which the interest is includible in gross income.

Investment interest expense does not include any of the following:

- Home mortgage interest.
- Interest expense that is properly allocable to a passive activity. Generally, a passive activity is any trade or business activity in which you do not materially participate and any rental activity. See the Instructions for Form 8582, Passive Activity Loss Limitations, for details.

- Any interest expense that is capitalized, such as construction interest subject to section 263A.

- Interest expense related to tax-exempt interest income under section 265.

- Interest expense, disallowed under section 264, on indebtedness with respect to life insurance, endowment, or annuity contracts issued after June 8, 1997, even if the proceeds were used to purchase any property held for investment.

Property held for investment. Property held for investment includes property that produces income, not derived in the ordinary course of a trade or business, from interest, dividends, annuities, or royalties. It also includes property that produces gain or loss, not derived in the ordinary course of a trade or business, from the disposition of property that produces these types of income or is held for investment. However, it does not include an interest in a passive activity.

Exception. A working interest in an oil or gas property that you held directly or through an entity that did not limit your liability is property held for investment, but only if you did not materially participate in the activity.

Part II - Net Investment Income**Line 4a**

Gross income from property held for investment includes income, unless derived in the ordinary course of a trade or business, from interest, ordinary dividends (except Alaska Permanent Fund dividends), annuities, and royalties. Include investment income

For Paperwork Reduction Act Notice, see back of form.

Form **4952** (2011)

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

ALPSTAR CLO 2 P.L.C.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE

tax year beginning , 20 and

DUBLIN 1, IRELAND

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ALPSTAR CLO 2 P.L.C. SALE	11/23/2010	02/24/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Alpstar CLO 2 P.L.C.						
Holding Period		11/23/2010	2/24/2011		8621	8621
		39.00	55.00		94 PT IV 11c	PT IV 11f
Line 10F						
0	2010	0.00			0	0
	2011	0.00				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

BRYANT PARK CDO LTD. (LOT 1)

Address (Enter number, street, city or town, and country.)

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	8
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	7
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	8.
		TOTAL	8.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Bryant Park CDO LTD. (Lot 1)						
Holding Period		12/14/2010	5/3/2011		8621	8621
		18.00	123.00			
Line 10F				141	PT IV 11c	PT IV 11f
8	2010	1.02			0	0
	2011	6.98				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	
BRYANT PARK CDO LTD. (LOT 2)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35% 4%	
		2010	2011		TAX	INTEREST
Bryant Park CDO LTD. (Lot 2)		12/14/2010	5/3/2011		8621	8621
Holding Period		18.00	123.00	141	PT IV 11c	PT IV 11f
Line 10F						
0	2010	0.00			0	0
	2011	0.00				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199	Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
--	---

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)***Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	7
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	2
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 3)	12/14/2010		2.
		TOTAL	2.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD		Total Days	35% 4%	
		2010	2011		TAX	INTEREST
Bryant Park CDO LTD. (Lot 3)						
Holding Period		12/14/2010	12/31/2011		8621	8621
		18.00	365.00			
Line 10E				383	PT IV 11c	PT IV 11f
2	2010	0.09			0	0
	2011	1.91				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	
BRYANT PARK CDO LTD. (LOT 4)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 4)	12/14/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

Bryant Park CDO LTD. (Lot 4)		PFICS STILL HELD		Total Days	35% 4%	
		2010	2011		TAX	INTEREST
Holding Period		12/14/2010	12/31/2011	383	8621	8621
		18.00	365.00		PT IV 11c	PT IV 11f
Line 10E						
0	2010	0.00			0	0
	2011	0.00				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO I BV		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
1076 AZ, AMSTERDAM, NETHERLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	5
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO I BV	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



Tax & Interest under §1291

Cairn CLO I BV		PFICS STILL HELD		Total Days	35% TAX 8621 472 PT IV 11c	4% INTEREST 8621 PT IV 11f
		2010 9/16/2010	2011 12/31/2011			
Holding Period		107.00	365.00			
Line 10E						
1	2010	0.23			0	0
	2011	0.77				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
CAIRN CLO II BV	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
LOCATELLIKADE 1, PARNASSUSTRN	tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)***Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	2
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
CAIRN CLO II BVPART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO II BV	09/16/2010		1.
		TOTAL	1.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

Cairn CLO II BV		PFICS STILL HELD		Total Days	35% TAX 8621 PT IV 11c	4% INTEREST 8621 PT IV 11f
		2010 9/16/2010	2011 12/31/2011			
Holding Period		107.00	365.00	472		
Line 10E						
1	2010	0.23			0	0
	2011	0.77				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

CONTEGO CLO I B.V.

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Form **8621** (Rev. 12-2011)

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	7
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	4
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CONTEGO CLO I B.V. SALE	09/16/2010	05/13/2011	7.
		TOTAL	7.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35% 4%	
		2010	2011		TAX	INTEREST
Contego CLO I BV						
Holding Period		9/16/2010	5/13/2011		8621	8621
		107.00	133.00	240	PT IV 11c	PT IV 11f
Line 10F						
7	2010	3.12			1	0
	2011	3.88				

8621

Form
(Rev. December 2011)
Department of the Treasury
Internal Revenue ServiceInformation Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. 69

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	N/A
CORDATUS CLO I P.L.C.	
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE	tax year beginning , 20 and
DUBLIN 1, IRELAND	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	6
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	2
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CORDATUS CLO I P.L.C.	09/16/2010		2.
		TOTAL	2.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

Cordatus CLO I P.L.C.		PFICS STILL HELD		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	12/31/2011		8621	8621
		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
2	2010	0.45			0	0
	2011	1.55				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
EGRET FUNDING CLO I P.L.C.	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE	tax year beginning , 20 and
NORTH WALL QUAY, DUBLIN 1, IRELAND	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)***Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
EGRET FUNDING CLO I SALE	09/16/2010	03/08/2011	1.
		TOTAL	1.

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The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

Egret Funding CLO I PLC		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	3/8/2011		8621	8621
		107.00	67.00	174	PT IV 11c	PT IV 11f
Line 10F						
1	2010	0.61			0	0
	2011	0.39				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPER & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ENDEAVOR FUNDING LTD.	Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	4
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ENDEAVOR FUNDING LTD.	12/02/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD				35%	4%
Endeavor Funding LTD.		2010	2011	Total	TAX	INTEREST	
Holding Period		12/2/2010	12/31/2011	Days	8621	8621	
		30.00	365.00	395	PT IV 11c	PT IV 11f	
Line 10E							
1	2010	0.08				0	0
	2011	0.92					

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 10 LTD.		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS		ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Form **8621** (Rev. 12-2011)

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 10 LTD.	10/15/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

			PFICS STILL HELD		
Harbourmaster CLO 10 LTD.			2010	2011	
Holding Period			10/15/2010	12/31/2011	Total
			78.00	365.00	Days
Line 10E					443
0			2010	0.00	PT IV 11c
			2011	0.00	PT IV 11f
					0
					0

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) RGFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 1)		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	6
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	2
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	2
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 SALE	09/16/2010	02/10/2011	6.
		TOTAL	6.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Harbourmaster CLO 9 BV (Lot 1)						
Holding Period		9/16/2010	2/10/2011		8621	8621
		107.00	41.00	148	PT IV 11c	PT IV 11f
Line 10F						
6	2010	4.34			2	0
	2011	1.66				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBORMASTER CLO 9 B.V. (LOT 2)		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
1076 AZ, AMSTERDAM, NETHERLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)**
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 B.V.	09/16/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Harbourmaster CLO 9 B.V. (Lot 2)

2010	2011
9/16/2010	12/31/2011
107.00	365.00

Line 10E

0

2010
2011

0.00
0.00

Total
Days

472

35%

TAX

8621

4%

INTE

86

472 PT IV 11c PT IV 11f

0

0

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (if a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) MADISON PARK FUNDING VI, LTD		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE		Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/1 , 20 10 and ending 10/31 , 20 11
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	[REDACTED]	[REDACTED]	[REDACTED]
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	[REDACTED]	[REDACTED]	[REDACTED]
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	[REDACTED]	[REDACTED]	[REDACTED]
2a Enter your pro rata share of the total net capital gain of the QEF	2a	[REDACTED]	[REDACTED]	[REDACTED]
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	[REDACTED]	[REDACTED]	[REDACTED]
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	[REDACTED]	[REDACTED]	[REDACTED]
3a Add lines 1c and 2c	3a	[REDACTED]	[REDACTED]	[REDACTED]
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	[REDACTED]	[REDACTED]	[REDACTED]
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	[REDACTED]	[REDACTED]	[REDACTED]
d Add lines 3b and 3c	3d	[REDACTED]	[REDACTED]	[REDACTED]
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	[REDACTED]	[REDACTED]	[REDACTED]
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a Enter the total tax for the tax year (See instructions.)	4a	[REDACTED]	[REDACTED]	[REDACTED]
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	[REDACTED]	[REDACTED]	[REDACTED]
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	[REDACTED]	[REDACTED]	[REDACTED]

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income		
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
MADISON PARK FUNDING SALE	08/11/2010	01/01/2011	1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Madison Park Funding VI, LTD						
Holding Period		8/11/2010	1/1/2011		8621	8621
		143.00	1.00	144	PT IV 11c	PT IV 11f
Line 10F						
1	2010	0.99			0	0
	2011	0.01				

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year
City or town, state, and ZIP code or country BOSTON, MA 02199		beginning , 20 and ending , 20
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) SWISS PRIME SITE-REG		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) FROBURGSTRASSE 15 P.O. BOX		Tax year of company or fund: calendar year 20 11 or other
OLTEN, CH-4601 SZ		tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a		
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a Add lines 1c and 2c		3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c		3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	250
b	Enter your adjusted basis in the stock at the end of the tax year	5b	248
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	2.00
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

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SWISS PRIME SITE-REG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) DEUTSCHE BETEILIGUNGS AG		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) KLEINE WIESEN AU 1		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
FRANKFURT AM MAIN, 60323 GM			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c
3a Add lines 1c and 2c		3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c		3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	128
b	Enter your adjusted basis in the stock at the end of the tax year	5b	186
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(58.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	0
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	0
8 If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:			
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) DEUTSCHE BETEILIGUNGS AG		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) KLEINE WIESENAU 1		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
FRANKFURT AM MAIN, 60323 GM			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	683
b	Enter your adjusted basis in the stock at the end of the tax year	5b	952
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(269.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	14
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	(14)
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

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DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P.		Employer identification number (if any) [REDACTED]	
Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST		Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/10 , 20 11 and ending 12/31 , 20 11	
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	74
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	74
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CNP

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

LEVEL 3, C THE GLEN 235 SPRINGVALE ROAD

tax year beginning , 20 and

GLEN WAVERLEY, VICTORIA 3150 AS

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	2
b	Enter your adjusted basis in the stock at the end of the tax year	5b	5
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(3.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	0
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	0
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

CNP

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any) [REDACTED]
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.	
Address (Enter number, street, city or town, and country.) 9A, PARC D'ACTIVITE SYRDALL L-5365 MUNSBACH, LUXEMBOURG	Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	1,453	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c 1,453
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c
3a Add lines 1c and 2c			3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c			3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions			4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ALPSTAR CLO 2 P.L.C.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
DUBLIN 1, IRELAND			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	[REDACTED]	[REDACTED]
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	[REDACTED]	[REDACTED]
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c [REDACTED]
2a Enter your pro rata share of the total net capital gain of the QEF	2a	[REDACTED]	[REDACTED]
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	[REDACTED]	[REDACTED]
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c [REDACTED]
3a Add lines 1c and 2c			3a [REDACTED]
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	[REDACTED]	[REDACTED]
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	[REDACTED]	[REDACTED]
d Add lines 3b and 3c			3d [REDACTED]
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e [REDACTED]
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a	[REDACTED]	[REDACTED]
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	[REDACTED]	[REDACTED]
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.			4c [REDACTED]

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ALPSTAR CLO 2 P.L.C. SALE	11/23/2010	02/24/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Alpstar CLO 2 P.L.C.						
Holding Period		11/23/2010	2/24/2011		8621	8621
		39.00	55.00		PT IV 11c	PT IV 11f
Line 10F				94		
0	2010	0.00			0	0
	2011	0.00				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 1)	Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c
3a Add lines 1c and 2c		3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c		3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	17
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	15
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	17.
		TOTAL	17.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

Bryant Park CDO LTD. (Lot 1)		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		12/14/2010	5/3/2011		8621	8621
		18.00	123.00	141	PT IV 11c	PT IV 11f
Line 10F						
17	2010	2.17			1	0
	2011	14.83				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

BRYANT PARK CDO LTD. (LOT 2)

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

tax year beginning , 20 and

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

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BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
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BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	1.
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TOTAL			1.
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The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under \$1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Bryant Park CDO LTD. (Lot 2)		12/14/2010	5/3/2011		8621	8621
Holding Period		18.00	123.00	141	PT IV 11c	PT IV 11f
Line 10F						
1	2010	0.13			0	0
	2011	0.87				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BRYANT PARK CDO LTD. (LOT 3)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	13
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	6
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	6
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 3)	12/14/2010		6.
		TOTAL	6.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Bryant Park CDO LTD. (Lot 3)		PFICS STILL HELD		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		12/14/2010	12/31/2011		8621	8621
		18.00	365.00	383	PT IV 11c	PT IV 11f
Line 10E						
6		2010	0.28		0	0
		2011	5.72			

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 4)		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a			
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c		
2a Enter your pro rata share of the total net capital gain of the QEF	2a			
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c		
3a Add lines 1c and 2c		3a		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d Add lines 3b and 3c		3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a Enter the total tax for the tax year (See instructions.)	4a			
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 4)	12/14/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO I BV		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
1076 AZ, AMSTERDAM, NETHERLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	9
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	3
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO I BV	09/16/2010		3.
		TOTAL	3.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

Cairn CLO I BV		PFICS STILL HELD		Total Days	35% TAX 8621 PT IV 11c	4% INTEREST 8621 PT IV 11f
		2010 9/16/2010 107.00	2011 12/31/2011 365.00			
Line 10E						
3	2010	0.68			0	0
	2011	2.32				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO II BV	Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c
3a Add lines 1c and 2c		3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c		3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	4
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO II BV	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Cairn CLO II BV		PFICS STILL HELD		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	12/31/2011		8621	8621
		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
1	2010	0.23			0	0
	2011	0.77				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	N/A
CONTEGO CLO I B.V.	
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
LOCATELLIKADE 1, PARNASSUSTRN	tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	14
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	8
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	2
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	2
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CONTEGO CLO I B.V. SALE	09/16/2010	05/13/2011	14.
		TOTAL	14.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Contego CLO I BV		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	5/13/2011		8621	8621
		107.00	133.00	240	PT IV 11c	PT IV 11f
Line 10F						
14	2010	6.24			2	0
	2011	7.76				

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning 20 and ending 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CORDATUS CLO I P.L.C.		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE		Tax year of company or fund: calendar year 20 11 or other tax year beginning 20 and ending 20
DUBLIN 1, IRELAND		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	1c
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		
2a Enter your pro rata share of the total net capital gain of the QEF	2a	2c
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		
3a Add lines 1c and 2c		3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	3d
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	4c
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	13
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	4
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	3
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CORDATUS CLO I P.L.C.	09/16/2010		4.
		TOTAL	4.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

EGRET FUNDING CLO I P.L.C.

Address (Enter number, street, city or town, and country.)

J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE

NORTH WALL QUAY, DUBLIN 1, IRELAND

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	3
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:
 =====
 EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
EGRET FUNDING CLO I SALE	09/16/2010	03/08/2011	3.
		TOTAL	3.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Egret Funding CLO I PLC		9/16/2010	3/8/2011		8621	8621
Holding Period		107.00	67.00	174	PT IV 11c	PT IV 11f
Line 10F						
3	2010	1.84			1	0
	2011	1.16				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service
Name of shareholder**Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

ENDEAVOR FUNDING LTD.

Address (Enter number, street, city or town, and country.)

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a		7
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b		0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c		0
d	Multiply line 10c by 125% (1.25)	10d		0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e		3
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f		
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b		3
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c		0
d	Foreign tax credit. (See instructions.)	11d		
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e		0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f		

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ENDEAVOR FUNDING LTD.	12/02/2010		3.
		TOTAL	3.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Endeavor Funding LTD.		PFICS STILL HELD		Total Days	35%	4%
		2010 12/2/2010	2011 12/31/2011		TAX 8621	INTEREST 8621
Holding Period		30.00	365.00	395	PT IV 11c	PT IV 11f
Line 10E						
3	2010	0.23			0	0
	2011	2.77				

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (if a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 10 LTD.		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
1076 AZ, AMSTERDAM, NETHERLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a			
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a			
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a Add lines 1c and 2c			3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d Add lines 3b and 3c			3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a Enter the total tax for the tax year (See instructions.)	4a			
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions			4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
HARBOURMASTER CLO 10 LTD.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 10 LTD.	10/15/2010		0.
		TOTAL	0.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD		Total Days	35% 4%	
Harbourmaster CLO 10 LTD.		2010	2011		TAX	INTEREST
Holding Period		10/15/2010	12/31/2011		8621	8621
		78.00	365.00			
Line 10E				443	PT IV 11c	PT IV 11f
0	2010	0.00			0	0
	2011	0.00				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

HARBOURMASTER CLO 9 B.V. (LOT 1)

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or othertax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	12
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	3
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	3
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	3
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
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NAME OF PFIC OR QEF:

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HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 SALE	09/16/2010	02/10/2011	12.
		TOTAL	12.

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The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Harbourmaster CLO 9 BV (Lot 1)		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	2/10/2011		8621	8621
		107.00	41.00		148 PT IV 11c	PT IV 11f
Line 10F						
12	2010	8.68			3	0
	2011	3.32				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 2)		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
1076 AZ, AMSTERDAM, NETHERLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	3
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 B.V.	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

			PFICS STILL HELD		
Harbourmaster CLO 9 B.V. (Lot 2)				35%	4%
Holding Period			2010	2011	
			9/16/2010	12/31/2011	
			107.00	365.00	
Line 10E					
1			2010	0.23	
			2011	0.77	
			Total	TAX	INTEREST
			Days	8621	8621
			472	PT IV 11c	PT IV 11f
				0	0

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) MADISON PARK FUNDING VI, LTD		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE		Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/1 , 20 10 and ending 10/31 , 20 11	
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Form **8621** (Rev. 12-2011)

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	3
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
MADISON PARK FUNDING SALE	08/11/2010	01/01/2011	3.
		TOTAL	3.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Madison Park Funding VI, LTD		2010	2011	Total	TAX	INTEREST	
Holding Period		8/11/2010	1/1/2011	Days	8621	8621	
		143.00	1.00		144 PT IV 11c	PT IV 11f	
Line 10F							
3	2010	2.98				1	0
	2011	0.02					

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
AIRCATTLE LIMITED	
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
C/O AIRCATTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL	tax year beginning , 20 and
STAMFORD, CT 06902	ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	0	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		0
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a	Add lines 1c and 2c	3a		0
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	13	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		13
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		(13)
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	
Note. See instructions in case of multiple dispositions.			

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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AIRCASTLE LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

THE ANN D ROMNEY BLIND TRUST



Aircastle Limited

EIN: [REDACTED]

Basis as of December 31, 2011

Distributions	(13)
Previously Tax Income	2
Taxable Dividend included in Dividend Total from K-1	11
Remaining Basis	<u><u>-</u></u>

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BABSON 2006-1		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) WALKER HOUSE, MARY STREET, P.O. BOX 908 GT		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	<u>18</u>	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		<u>18</u>
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	<u>16</u>	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		<u>16</u>
3a	Add lines 1c and 2c	3a		<u>34</u>
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BABSON 2006-1

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BSIS SERIES 2007	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
C/O BLACKROCK SENIOR INCOME SERIES V, LTD.	tax year beginning , 20 and
5 HARBOURMASTER PLACE, IPSC, DUBLIN 1, IRELAND	ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	19	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		19
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BSIS SERIES 2007

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CASTLE GARDEN FUNDING 2005-1X		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O OGIER FIDUCIARY SVS (CAYMAN) LIMITED, P.O. BOX 1234		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
QUEENSGATE HOUSE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	59
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	59
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	7
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	7
3a	Add lines 1c and 2c	3a	66
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CASTLE GARDEN FUNDING 2005-1X

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning 20 and ending 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P.	Employer identification number (if any) [REDACTED]
Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST	Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/10 , 20 11 and ending 12/31 , 20 11
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS	

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	36
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c 36
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c
3a Add lines 1c and 2c		3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c		3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EATON VANCE CDO VIII, LTD	Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) C/O MAPLESFS LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GRAND CAYMAN K71-1102, CAYMAN ISLANDS	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	59
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	59
2a Enter your pro rata share of the total net capital gain of the QEF	2a	6
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	6
3a Add lines 1c and 2c	3a	65
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Form **8621** (Rev. 12-2011)

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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EATON VANCE CDO VIII, LTD

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

GGC COLLATERAL MANAGER SPV LTD.

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

ONE EMBARCADERO CENTER, 39TH FLOOR

tax year beginning , 20 and

SAN FRANCISCO, CA 94111

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	4,471	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		4,471
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a	Add lines 1c and 2c	3a		4,471
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	5,882	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		5,882
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		(1,411)
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC").

FOR THE 2011 TAX YEAR, YOU MAY NEED THE INFORMATION BELOW TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

GGC COLLATERAL MANAGER SPV LTD WAS ALSO DETERMINED TO BE A PFIC FOR THE 2010 TAX YEAR. IF YOU DID NOT FILE A QEF ELECTION WITH RESPECT TO GGC COLLATERAL MANAGER SPV LTD LAST YEAR, WE RECOMMEND THAT YOU CONSULT WITH YOUR TAX ADVISOR REGARDING THE VIABILITY OF MAKING A DEEMED SALE ELECTION TO PURGE THE PRIOR PFIC TAIN. IF YOU MAKE A DEEMED SALE ELECTION, YOU WILL BE REQUIRED TO INCLUDE YOUR PRO RATA SHARE OF ANY APPRECIATION (DETERMINED AS OF THE FIRST DAY OF THE PFIC'S FIRST TAX YEAR AS A QEF) AS ORDINARY INCOME AND BE SUBJECT TO AN INTEREST CHARGE.

PFIC NAME: GGC COLLATERAL MANAGER SPV LTD.

EIN: [REDACTED]

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$4,471

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$5,882

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR (REVISED): 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$5,882 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$4,471 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$1,411. ASSUMING YOU MADE A QEF ELECTION IN A PRIOR YEAR, GGC COLLATERAL MANAGER SPV LTD HAD A PTI BALANCE, PURSUANT TO IRC § 1293(C), OF \$508 AS OF DECEMBER 31, 2010. THUS, OF THE TOTAL \$1,411 NON-DIVIDEND DISTRIBUTION, \$508 SHOULD BE CHARACTERIZED AS A NON-TAXABLE DISTRIBUTION OF PRIOR YEAR PTI AND THE REMAINING \$903 SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, \$4,471 REPRESENTS A DISTRIBUTION OF ORDINARY EARNINGS FROM GGC COLLATERAL MANAGER SPV LTD. IF YOU HAVE OR WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., SUCH AMOUNT MAY BE TREATED AS A NON-TAXABLE PTI UNDER IRC § 1293(C). PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) GGC CREDIT OPPORTUNITIES S.A.R.L.	Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111	Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	1,051	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		1,051
2a Enter your pro rata share of the total net capital gain of the QEF	2a	12,950	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		12,950
3a Add lines 1c and 2c	3a		14,001
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	20,743	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		20,743
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		(6,742)
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			SEE STATEMENT
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST

SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

PFIC INCOME FROM FOREIGN INVESTMENTS

GGC CREDIT OPPORTUNITIES S.A.R.L.:

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC"). YOU MAY NEED THE FOLLOWING INFORMATION TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

PFIC NAME: GGC CREDIT OPPORTUNITIES S.A.R.L.

EIN: N/A

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$1,051

FORM 8621, PART II, LINE 2A - SHARE OF NET CAPITAL GAIN: \$12,950

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$20,743

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR: 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$20,743 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$14,001 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$6,742. AS GGC CREDIT OPPORTUNITIES S.A.R.L. DID NOT HAVE A PRIOR YEAR PREVIOUSLY TAXED INCOME ("PTI") BALANCE UNDER INTERNAL REVENUE CODE ("IRC") § 1293(C), THE \$6,742 DISTRIBUTION SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, THE SUM OF \$1,051 AND \$12,950 REPRESENT DISTRIBUTIONS OF ORDINARY EARNINGS AND NET CAPITAL GAINS, RESPECTIVELY, FROM GGC CREDIT OPPORTUNITIES S.A.R.L., A PFIC. IF YOU WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., SUCH AMOUNTS MAY BE TREATED AS RETURN OF CAPITAL UNDER SECTION 1293(C) OF THE INTERNAL REVENUE CODE. PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

SCHILLER PARK CLO LTD.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

C/O MAPLES FINANCE LIMITED, P.O. BOX 1093, BOUNDARY HALL,

tax year beginning , 20 and

CRICKET SQUARE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	40	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		40
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a	Add lines 1c and 2c	3a		40
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

SCHILLER PARK CLO LTD.

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AYR BERMUDA LIMITED		Employer identification number (if any) [REDACTED]
Address (Enter number, street, city or town, and country.) C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>
STAMFORD, CT 06902		

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	0	1c	0
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	0
2a Enter your pro rata share of the total net capital gain of the QEF	2a	0		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	0
3a Add lines 1c and 2c			3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d Add lines 3b and 3c			3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a Enter the total tax for the tax year (See instructions.)	4a			
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.			4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

AYR BERMUDA LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.	Employer identification number (if any) [REDACTED]
Address (Enter number, street, city or town, and country.) 9A, PARC D'ACTIVITE SYRDALL L-5365 MUNSBACH, LUXEMBOURG	Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	201	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		201
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a Add lines 1c and 2c	3a		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	
CRAFT 2005-3, LTD.	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE	tax year beginning , 20 and
S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	63
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	63
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	15
d	Multiply line 10c by 125% (1.25)	10d	18.75
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	44.25
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	20
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	8
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	8
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
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NAME OF PFIC OR QEF:

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CRAFT 2005-3, LTD.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CRAFT 2005-3, LTD.	11/03/2009		44.
		TOTAL	44.

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

PFICS STILL HELD						
Craft 2005-3, Ltd.						
	2009	2010	2011	Total	35% TAX	4% INTEREST
Holding Period	11/3/2009	12/31/2010	12/31/2011	Days	8621	8621
	59.00	365.00	365.00	789	PT IV 11c	PT IV 11f
Line 10E						
44	2009	3.31			8	0
	2010	20.47				
	2011	20.47				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	
CRAFT 2007-1, LTD.	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE	tax year beginning , 20 and
S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	93
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	76
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	45
d	Multiply line 10c by 125% (1.25)	10d	56.25
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	36.75
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	17
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	7
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	7
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

CRAFT 2007-1, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====			
DESCRIPTION	ACQUIRED	SOLD	AMOUNT

CRAFT 2007-1, LTD.	11/03/2009		37.
		TOTAL	37.
			=====

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

PFICS STILL HELD						
Craft 2007-1, Ltd.						
Holding Period	2009	2010	2011	Total	35% TAX	4% INTEREST
	11/3/2009	12/31/2010	12/31/2011	Days	8621	8621
	59.00	365.00	365.00	789	PT IV 11c	PT IV 11f
Line 10E						
37	2009	2.75			7	0
	2010	17.00				
	2011	17.00				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c
3a Add lines 1c and 2c		3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c		3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.		4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
AIRPLANES REPACKAGED TRANS	11/03/2009		1.
		TOTAL	1.

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

PFICS STILL HELD						
Airplanes Repackaged Transferred Securities, Ltd.						
	2009	2010	2011	Total	35% TAX	4% INTEREST
Holding Period	11/3/2009	12/31/2010	12/31/2011	Days	8621	8621
	59.00	365.00	365.00	789	PT IV 11c	PT IV 11f
Line 10E						
1	2009	0.06			0	0
	2010	0.35				
	2011	0.35				

Work Opportunity Credit

OMB No. 1545-0219

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

2011Attachment
Sequence No. **77**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

[REDACTED]

1 Enter on the applicable line below the total qualified first- or second-year wages paid or incurred during the tax year, and multiply by the percentage shown, for services of employees who are certified as members of a targeted group.	
a Qualified first-year wages of employees who worked for you at least 120 hours but fewer than 400 hours \$ _____ x 25% (.25)	1a
b Qualified first-year wages of employees who worked for you at least 400 hours \$ _____ x 40% (.40)	1b
c Qualified second-year wages of employees certified as long-term family assistance recipients \$ _____ x 50% (.50)	1c
2 Add lines 1a, 1b, and 1c. See instructions for the adjustment you must make to salaries and wages	2
3 Work opportunity credit from partnerships, S corporations, cooperatives, estates, and trusts	3 114.
4 Add lines 2 and 3. Cooperatives, estates, and trusts, go to line 5. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on Form 3800, line 4b	4 114.
5 Amount allocated to patrons of the cooperative or beneficiaries of the estate or trust (see instructions)	5
6 Cooperatives, estates, and trusts, subtract line 5 from line 4. Report this amount on Form 3800, line 4b	6

General Instructions

Section references are to the Internal Revenue Code unless otherwise noted.

What's New

- The work opportunity credit expired for employees not certified as qualified veterans who began work after 2011. Do not report wages paid or incurred to these employees on Form 5884 unless the credit is extended. See www.irs.gov/form5884 for the latest information about this credit.
- The VOW to Hire Heroes Act of 2011 (a) expanded the definition of "qualified veteran" to include certain unemployed qualified veterans who begin work after November 21, 2011, and before 2013, (b) increased the amount of qualified first-year wages used to figure the credit for certain qualified veterans, and (c) extended the credit to cover all employees certified as qualified veterans who begin work after 2011 and before 2013.
- The Act also allows qualified tax-exempt organizations to claim the credit against certain employment taxes for qualified veterans who begin work after November 21, 2011, and before 2013 (see Form 5884-C, Work Opportunity Credit for Qualified Tax-Exempt Organizations Hiring Qualified Veterans).
- Renewal community designations expired at the end of 2009. Wages paid or incurred for services performed after

2009 by a designated community resident or summer youth employee who lived in a renewal community may no longer qualify for the work opportunity credit unless the designation is extended.

- The carryforwards, carrybacks, and passive activity limitations for this credit are no longer reported on this form; instead, they must be reported on Form 3800, General Business Credit.

Purpose of Form

Use Form 5884 to claim the work opportunity credit for qualified first- or second-year wages you paid to or incurred for targeted group employees during the tax year. Your business does not have to be located in an empowerment zone or rural renewal county to qualify for this credit.

You can claim or elect not to claim the work opportunity credit any time within 3 years from the due date of your return on either your original return or an amended return.

Taxpayers, other than partnerships, S corporations, cooperatives, estates, or trusts, whose only source of this credit is from those pass-through entities, are not required to complete or file this form. Instead, they can report this credit directly on Form 3800.

[REDACTED]

Installment Sale Income

▶ Attach to your tax return.

▶ Use a separate form for each sale or other disposition of property on the installment method.

OMB No. 1545-0228

2011Attachment
Sequence No. 79

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Description of property ▶

2a Date acquired (mm/dd/yyyy) ▶

b Date sold (mm/dd/yyyy) ▶

3 Was the property sold to a related party (see instructions) after May 14, 1980? If "No," skip line 4 ☐ Yes ☒ No4 Was the property you sold to a related party a marketable security? If "Yes," complete Part III. If "No," complete Part III for the year of sale and the 2 years after the year of sale ☐ Yes ☐ No**Part I Gross Profit and Contract Price.** Complete this part for the year of sale only.

5 Selling price including mortgages and other debts. Do not include interest, whether stated or unstated	5	
6 Mortgages, debts, and other liabilities the buyer assumed or took the property subject to (see instructions)	6	
7 Subtract line 6 from line 5	7	
8 Cost or other basis of property sold	8	
9 Depreciation allowed or allowable	9	
10 Adjusted basis. Subtract line 9 from line 8	10	
11 Commissions and other expenses of sale	11	
12 Income recapture from Form 4797, Part III (see instructions)	12	
13 Add lines 10, 11, and 12	13	
14 Subtract line 13 from line 5. If zero or less, do not complete the rest of this form (see instructions)	14	
15 If the property described on line 1 above was your main home, enter the amount of your excluded gain (see instructions). Otherwise, enter -0-	15	
16 Gross profit. Subtract line 15 from line 14	16	
17 Subtract line 13 from line 6. If zero or less, enter -0-	17	
18 Contract price. Add line 7 and line 17	18	

Part II Installment Sale Income. Complete this part for the year of sale and any year you receive a payment or have certain debts you must treat as a payment on installment obligations.

19 Gross profit percentage (expressed as a decimal amount). Divide line 16 by line 18. For years after the year of sale, see instructions	19	0.91011429
20 If this is the year of sale, enter the amount from line 17. Otherwise, enter -0-	20	
21 Payments received during year (see instructions). Do not include interest, whether stated or unstated	21	1,223.
22 Add lines 20 and 21	22	1,223.
23 Payments received in prior years (see instructions). Do not include interest, whether stated or unstated	23	3,013.
24 Installment sale income. Multiply line 22 by line 19	24	1,113.
25 Enter the part of line 24 that is ordinary income under the recapture rules (see instructions)	25	
26 Subtract line 25 from line 24. Enter here and on Schedule D or Form 4797 (see instructions)	26	1,113.

Part III Related Party Installment Sale Income. Do not complete if you received the final payment this tax year.

27 Name, address, and taxpayer identifying number of related party

28 Did the related party resell or dispose of the property ("second disposition") during this tax year? ☐ Yes ☐ No

29 If the answer to question 28 is "Yes," complete lines 30 through 37 below unless one of the following conditions is met. Check the box that applies.

a ☐ The second disposition was more than 2 years after the first disposition (other than dispositions of marketable securities). If this box is checked, enter the date of disposition (mm/dd/yyyy) . . . ▶

b ☐ The first disposition was a sale or exchange of stock to the issuing corporation.

c ☐ The second disposition was an involuntary conversion and the threat of conversion occurred after the first disposition.

d ☐ The second disposition occurred after the death of the original seller or buyer.

e ☐ It can be established to the satisfaction of the IRS that tax avoidance was not a principal purpose for either of the dispositions. If this box is checked, attach an explanation (see instructions).

30 Selling price of property sold by related party (see instructions)	30	
31 Enter contract price from line 18 for year of first sale	31	
32 Enter the smaller of line 30 or line 31	32	
33 Total payments received by the end of your 2011 tax year (see instructions)	33	
34 Subtract line 33 from line 32. If zero or less, enter -0-	34	
35 Multiply line 34 by the gross profit percentage on line 19 for year of first sale	35	
36 Enter the part of line 35 that is ordinary income under the recapture rules (see instructions)	36	
37 Subtract line 36 from line 35. Enter here and on Schedule D or Form 4797 (see instructions)	37	

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

2011
Attachment
Sequence No. **81**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Section A - Regular Credit. Skip this section and go to Section B if you are electing or previously elected (and are not revoking) the alternative simplified credit.

1	Certain amounts paid or incurred to energy consortia (see instructions)	1	
2	Basic research payments to qualified organizations (see instructions)	2	
3	Qualified organization base period amount	3	
4	Subtract line 3 from line 2. If zero or less, enter -0-	4	
5	Wages for qualified services (do not include wages used in figuring the work opportunity credit)	5	
6	Cost of supplies	6	
7	Rental or lease costs of computers (see instructions)	7	
8	Enter the applicable percentage of contract research expenses (see instructions)	8	
9	Total qualified research expenses. Add lines 5 through 8	9	
10	Enter fixed-base percentage, but not more than 16% (see instructions)	10	%
11	Enter average annual gross receipts (see instructions)	11	
12	Multiply line 11 by the percentage on line 10	12	
13	Subtract line 12 from line 9. If zero or less, enter -0-	13	
14	Multiply line 9 by 50% (.50)	14	
15	Enter the smaller of line 13 or line 14	15	
16	Add lines 1, 4, and 15	16	
17	Are you electing the reduced credit under section 280C? ▶ Yes <input type="checkbox"/> No <input type="checkbox"/> If "Yes," multiply line 16 by 13% (.13). If "No," multiply line 16 by 20% (.20) and see the instructions for the schedule that must be attached. Members of controlled groups or businesses under common control: see instructions for the schedule that must be attached	17	

Section B - Alternative Simplified Credit. Skip this section if you are completing Section A.

18	Certain amounts paid or incurred to energy consortia (see the line 1 instructions)	18	
19	Basic research payments to qualified organizations (see the line 2 instructions)	19	
20	Qualified organization base period amount (see the line 3 instructions)	20	
21	Subtract line 20 from line 19. If zero or less, enter -0-	21	
22	Add lines 18 and 21	22	
23	Multiply line 22 by 20% (.20)	23	
24	Wages for qualified services (do not include wages used in figuring the work opportunity credit)	24	
25	Cost of supplies	25	
26	Rental or lease costs of computers (see the line 7 instructions)	26	
27	Enter the applicable percentage of contract research expenses (see the line 8 instructions)	27	
28	Total qualified research expenses. Add lines 24 through 27	28	
29	Enter your total qualified research expenses for the prior 3 tax years. If you had no qualified research expenses in any one of those years, skip lines 30 and 31	29	
30	Divide line 29 by 6.0	30	
31	Subtract line 30 from line 28. If zero or less, enter -0-	31	
32	Multiply line 31 by 14% (.14). If you skipped lines 30 and 31, multiply line 28 by 6% (.06)	32	

For Paperwork Reduction Act Notice, see instructions.

Form **6765** (2011)

Section B - Alternative Simplified Credit (continued)

33	Add lines 23 and 32	33	
34	Are you electing the reduced credit under section 280C? ► Yes <input type="checkbox"/> No <input type="checkbox"/> If "Yes," multiply line 33 by 65% (.65). If "No," enter the amount from line 33 and see the line 17 instructions for the schedule that must be attached. Members of controlled groups or businesses under common control: see instructions for the schedule that must be attached	34	

Section C - Summary

35	Enter the portion of the credit from Form 8932, line 2, that is attributable to wages that were also used to figure the credit on line 17 or line 34 (whichever applies)	35	
36	Subtract line 35 from line 17 or line 34 (whichever applies). If zero or less, enter -0-	36	
37	Credit for increasing research activities from partnerships, S corporations, estates, and trusts	37	25.
38	Add lines 36 and 37. Estates and trusts go to line 39. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on line 1c of Form 3800	38	25.
39	Amount allocated to beneficiaries of the estate or trust (see instructions)	39	
40	Estates and trusts, subtract line 39 from line 38. Report the amount on line 1c of Form 3800	40	

General Instructions

Section references are to the Internal Revenue Code unless otherwise noted.

What's New

- The IRS has created a page on IRS.gov for information about Form 6765 and its instructions at www.irs.gov/form6765. Information about any future developments affecting Form 6765 (such as legislation enacted after we release it) will be posted on that page.
- The credit for increasing research activities is scheduled to expire for research expenses paid or incurred after 2011. Do not include research expenses paid or incurred after 2011 on this form unless these credits are extended. If they are extended, the change will be highlighted under *Highlights of Recent Tax Changes* at www.irs.gov/formspubs and at www.irs.gov/form6765.
- If you are claiming the reduced credit under section 280C, you must use Form 6765 to clearly indicate an intent to make the election.

Purpose of Form

Use Form 6765 to figure and claim the credit for increasing research activities or to elect the reduced credit under section 280C.

Who Must File

An individual, estate, trust, organization, or corporation claiming a credit for increasing research activities; or any S corporation, partnership, estate, or trust that allocates the credit to its shareholders, partners, or beneficiaries must complete this form and attach it to its income tax return. If you are a taxpayer that is not a partnership or S corporation, and your only source of this credit is from a partnership, S corporation, estate, or trust, you are not required to complete or file this form, with the following exception: you are a taxpayer that is an estate or trust and the credit can be allocated to beneficiaries. For more details, see the Instructions for Form 1041, Schedule K-1, box 13.

Note. Corporations filing an amended return to claim a credit or refund of the research credit, see Notice 2008-39, I.R.B. 2008-13 684, available at http://www.irs.gov/irb/2008-13_IRB/index.html for information on where to file.

Qualified Research

The research credit is generally allowed for expenses paid or incurred for qualified research. *Qualified research* means research for which expenses may be treated as section 174 expenses. This research must be undertaken for discovering information that is technological in nature, and its application must be intended for use in developing a new or improved business component of the taxpayer. In addition, substantially all of the activities of the research must be elements of a process of experimentation relating to a new or improved function, performance, reliability, or quality. The research credit generally is not allowed for the following types of activities.

- Research conducted after the beginning of commercial production.
- Research adapting an existing product or process to a particular customer's need.
- Duplication of an existing product or process.
- Surveys or studies.
- Research relating to certain internal-use computer software.
- Research conducted outside the United States, Puerto Rico, or a U.S. possession.
- Research in the social sciences, arts, or humanities.
- Research funded by another person (or governmental entity).

If you incur qualified clinical testing expenses relating to drugs for certain rare diseases, you can elect to claim the orphan drug credit for these expenses instead of the research credit. See Form 8820, Orphan Drug Credit.

See section 41 and Regulations sections 1.41-2 and 1.41-4 for other definitions and special rules.

Special Rules

See section 41(f) and Regulations sections 1.41-6 and 1.41-7 for special rules related to:

- Aggregation of expenses for members of controlled groups and businesses under common control;
- Allocation of the credit by partnerships, estates, and trusts;
- Adjustments, if a major portion of a business is acquired or disposed of; and
- Short tax years.

For special rules concerning the allocation and apportionment of research and experimental expenses between U.S. and foreign source income, see sections 861 through 864.

Member of Controlled Group or Business Under Common Control

For purposes of figuring the credit, all members of a controlled group of corporations (as defined in section 41(f)(1)(A) and (f)(5)) and all members of a group of businesses under common control (as defined in section 41(f)(1)(B)), are treated as a single taxpayer. Use Section A or B to figure the credit for the entire group, but enter only your share of the credit on line 17 or line 34, whichever applies. Attach a statement showing how your share of the credit was figured, the name and employer identification number or taxpayer identification number of the other members of the group, and the designated member. Write "See Attached" next to the entry space for line 17 or line 34.

If a member of a controlled group of corporations or businesses under common control has filed its return using a method different from that of the designated member, then that member should file an amended return to conform to the designated member's method.

CARRYOVER

Form **6765** (2011)

Form **6781**Department of the Treasury
Internal Revenue Service**Gains and Losses From Section 1256
Contracts and Straddles**

▶ Attach to your tax return.

OMB No. 1545-0644

2011Attachment
Sequence No. **82**

Name(s) shown on tax return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

(a) Identification of account	(b) (Loss)	(c) Gain
1 THE ANN AND MITT ROMNEY 1995 FAMILY TRUS	32,379.	
THE W. MITT ROMNEY BLIND TRUST	28,671.	
THE ANN D. ROMNEY BLIND TRUST		89,084.
2 Add the amounts on line 1 in columns (b) and (c)	2 (61,050.)	89,084.
3 Net gain or (loss). Combine line 2, columns (b) and (c)		3 28,034.
4 Form 1099-B adjustments. See instructions and attach schedule		4
5 Combine lines 3 and 4		5 28,034.
<i>Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.</i>		
6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number		6
7 Combine lines 5 and 6		7 28,034.
8 Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions).		8 11,214.
9 Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions).		9 16,820.

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.**Section A - Losses From Straddles**

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10							
11 a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)							11 a ()
b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)							11 b ()

Section B - Gains From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-
12					
13 a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13 a
b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13 b

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14				

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Passive Activity Loss Limitations

OMB No. 1545-1008

Department of the Treasury
Internal Revenue Service (99)▶ See separate instructions.
▶ Attach to Form 1040 or Form 1041.**2011**Attachment
Sequence No. **88**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I 2011 Passive Activity Loss

Caution: Complete Worksheets 1, 2, and 3 before completing Part I.

Rental Real Estate Activities With Active Participation (For the definition of active participation, see Special Allowance for Rental Real Estate Activities in the instructions.)

- 1a Activities with net income (enter the amount from Worksheet 1, column (a))
- 1b Activities with net loss (enter the amount from Worksheet 1, column (b))
- 1c Prior years unallowed losses (enter the amount from Worksheet 1, column (c))
- 1d Combine lines 1a, 1b, and 1c

1a	
1b	()
1c	()
1d	

1d**Commercial Revitalization Deductions From Rental Real Estate Activities**

- 2a Commercial revitalization deductions from Worksheet 2, column (a)
- 2b Prior year unallowed commercial revitalization deductions from Worksheet 2, column (b)
- 2c Add lines 2a and 2b

2a	()
2b	()
2c	()

2c**All Other Passive Activities**

- 3a Activities with net income (enter the amount from Worksheet 3, column (a))
- 3b Activities with net loss (enter the amount from Worksheet 3, column (b))
- 3c Prior years unallowed losses (enter the amount from Worksheet 3, column (c))
- 3d Combine lines 3a, 3b, and 3c

3a	1,793,987.
3b	(635,606.)
3c	(319,730.)
3d	838,651.

3d

- 4 Combine lines 1d, 2c, and 3d. If this line is zero or more, stop here and include this form with your return; all losses are allowed, including any prior year unallowed losses entered on line 1c, 2b, or 3c. Report the losses on the forms and schedules normally used

4

838,651.

- If line 4 is a loss and:
- Line 1d is a loss, go to Part II.
 - Line 2c is a loss (and line 1d is zero or more), skip Part II and go to Part III.
 - Line 3d is a loss (and lines 1d and 2c are zero or more), skip Parts II and III and go to line 15.

Caution: If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II or Part III. Instead, go to line 15.

Part II Special Allowance for Rental Real Estate Activities With Active Participation

Note: Enter all numbers in Part II as positive amounts. See instructions for an example.

- 5 Enter the smaller of the loss on line 1d or the loss on line 4
- 6 Enter \$150,000. If married filing separately, see instructions
- 7 Enter modified adjusted gross income, but not less than zero (see instructions)
- Note: If line 7 is greater than or equal to line 6, skip lines 8 and 9, enter -0- on line 10. Otherwise, go to line 8.
- 8 Subtract line 7 from line 6
- 9 Multiply line 8 by 50% (.5). Do not enter more than \$25,000. If married filing separately, see instructions
- 10 Enter the smaller of line 5 or line 9
- If line 2c is a loss, go to Part III. Otherwise, go to line 15.

5	
6	
7	
8	
9	
10	

5**9****10****Part III Special Allowance for Commercial Revitalization Deductions From Rental Real Estate Activities**

Note: Enter all numbers in Part III as positive amounts. See the example for Part II in the instructions.

- 11 Enter \$25,000 reduced by the amount, if any, on line 10. If married filing separately, see instructions
- 12 Enter the loss from line 4
- 13 Reduce line 12 by the amount on line 10
- 14 Enter the smallest of line 2c (treated as a positive amount), line 11, or line 13

11**12****13****14****Part IV Total Losses Allowed**

- 15 Add the income, if any, on lines 1a and 3a and enter the total
- 16 Total losses allowed from all passive activities for 2011. Add lines 10, 14, and 15. See instructions to find out how to report the losses on your tax return

15**16**

1,793,987.

955,336.

Caution: The worksheets must be filed with your tax return. Keep a copy for your records.**Worksheet 1 - For Form 8582, Lines 1a, 1b, and 1c** (See instructions.)

Name of activity	Current year		Prior years	Overall gain or loss	
	(a) Net income (line 1a)	(b) Net loss (line 1b)	(c) Unallowed loss (line 1c)	(d) Gain	(e) Loss
Total. Enter on Form 8582, lines 1a, 1b, and 1c ▶					

Worksheet 2 - For Form 8582, Lines 2a and 2b (See instructions.)

Name of activity	(a) Current year deductions (line 2a)	(b) Prior year unallowed deductions (line 2b)	(c) Overall loss
Total. Enter on Form 8582, lines 2a and 2b ▶			

Worksheet 3 - For Form 8582, Lines 3a, 3b, and 3c (See instructions.)

Name of activity	Current year		Prior years	Overall gain or loss	
	(a) Net income (line 3a)	(b) Net loss (line 3b)	(c) Unallowed loss (line 3c)	(d) Gain	(e) Loss
W MITT ROMNEY 1996					
THE ANN AND MITT RO		474,082.	308,299.		782,381.
INTERCONTINENTAL RE	1,005.			1,005.	
THE W. MITT ROMNEY			3,999.		3,999.
THE ANN D. ROMNEY B	1,792,982.	161,524.	7,432.	1,624,026.	
Total. Enter on Form 8582, lines 3a, 3b, and 3c ▶	1,793,987.	635,606.	319,730.		

Worksheet 4 - Use this worksheet if an amount is shown on Form 8582, line 10 or 14 (See instructions.)

Name of activity	Form or schedule and line number to be reported on (see instructions)	(a) Loss	(b) Ratio	(c) Special allowance	(d) Subtract column (c) from column (a)
Total ▶			1.00		

Worksheet 5 - Allocation of Unallowed Losses (See instructions.)

Name of activity	Form or schedule and line number to be reported on (see instructions)	(a) Loss	(b) Ratio	(c) Unallowed loss
THE ANN AND MITT ROMNE	SCH E, 33	782,381.	0.99491467	
THE W. MITT ROMNEY BLI	SCH E, 33	3,999.	0.00508533	
Total ▶		786,380.	1.00	

Worksheet 6 - Allowed Losses (See instructions.)

Name of activity	Form or schedule and line number to be reported on (see instructions)	(a) Loss	(b) Unallowed loss	(c) Allowed loss
THE W. MITT ROMNEY BLIND	SCH E, 33	3,999.		3,999.
Total		3,999.		3,999.

Worksheet 7 - Activities With Losses Reported on Two or More Forms or Schedules (See instructions.)

Name of activity:	(a)	(b)	(c) Ratio	(d) Unallowed loss	(e) Allowed loss
SEE STATEMENT 46					
Form or schedule and line number to be reported on (see instructions):					
1a Net loss plus prior year unallowed loss from form or schedule. . . ▶					
b Net income from form or schedule ▶					
c Subtract line 1b from line 1a. If zero or less, enter -0- ▶					
Form or schedule and line number to be reported on (see instructions):					
1a Net loss plus prior year unallowed loss from form or schedule. . . ▶					
b Net income from form or schedule ▶					
c Subtract line 1b from line 1a. If zero or less, enter -0- ▶					
Form or schedule and line number to be reported on (see instructions):					
1a Net loss plus prior year unallowed loss from form or schedule. . . ▶					
b Net income from form or schedule ▶					
c Subtract line 1b from line 1a. If zero or less, enter -0- ▶					
Total		782,381.	1.00		782,381.

Passive Activity Loss Limitations

ALTERNATIVE MINIMUM TAX

▶ See separate instructions.

▶ Attach to Form 1040 or Form 1041.

OMB No. 1545-1008

2011Attachment
Sequence No. **88**

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I 2011 Passive Activity Loss

Caution: Complete Worksheets 1, 2, and 3 before completing Part I.

Rental Real Estate Activities With Active Participation (For the definition of active participation, see Special Allowance for Rental Real Estate Activities in the instructions.)

- 1a Activities with net income (enter the amount from Worksheet 1, column (a))
- 1b Activities with net loss (enter the amount from Worksheet 1, column (b)).
- 1c Prior years unallowed losses (enter the amount from Worksheet 1, column (c))
- 1d Combine lines 1a, 1b, and 1c

1a	
1b	()
1c	()

1d

Commercial Revitalization Deductions From Rental Real Estate Activities

- 2a Commercial revitalization deductions from Worksheet 2, column (a).
- 2b Prior year unallowed commercial revitalization deductions from Worksheet 2, column (b)
- 2c Add lines 2a and 2b

2a	()
2b	()

2c

All Other Passive Activities

- 3a Activities with net income (enter the amount from Worksheet 3, column (a))
- 3b Activities with net loss (enter the amount from Worksheet 3, column (b)).
- 3c Prior years unallowed losses (enter the amount from Worksheet 3, column (c))
- 3d Combine lines 3a, 3b, and 3c

3a	1,784,393.
3b	(648,500.)
3c	(320,992.)

3d

814,901.

- 4 Combine lines 1d, 2c, and 3d. If this line is zero or more, stop here and include this form with your return; all losses are allowed, including any prior year unallowed losses entered on line 1c, 2b, or 3c. Report the losses on the forms and schedules normally used

4

814,901.

If line 4 is a loss and:

- Line 1d is a loss, go to Part II.
- Line 2c is a loss (and line 1d is zero or more), skip Part II and go to Part III.
- Line 3d is a loss (and lines 1d and 2c are zero or more), skip Parts II and III and go to line 15.

Caution: If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II or Part III. Instead, go to line 15.

Part II Special Allowance for Rental Real Estate Activities With Active Participation

Note: Enter all numbers in Part II as positive amounts. See instructions for an example.

- 5 Enter the **smaller** of the loss on line 1d or the loss on line 4
- 6 Enter \$150,000. If married filing separately, see instructions
- 7 Enter modified adjusted gross income, but not less than zero (see instructions)
- Note: If line 7 is greater than or equal to line 6, skip lines 8 and 9, enter -0- on line 10. Otherwise, go to line 8.
- 8 Subtract line 7 from line 6
- 9 Multiply line 8 by 50% (.5). Do not enter more than \$25,000. If married filing separately, see instructions
- 10 Enter the **smaller** of line 5 or line 9
- If line 2c is a loss, go to Part III. Otherwise, go to line 15.

5	
6	
7	
8	

5

9

10

Part III Special Allowance for Commercial Revitalization Deductions From Rental Real Estate Activities

Note: Enter all numbers in Part III as positive amounts. See the example for Part II in the instructions.

- 11 Enter \$25,000 reduced by the amount, if any, on line 10. If married filing separately, see instructions
- 12 Enter the loss from line 4
- 13 Reduce line 12 by the amount on line 10
- 14 Enter the **smallest** of line 2c (treated as a positive amount), line 11, or line 13

11

12

13

14

Part IV Total Losses Allowed

- 15 Add the income, if any, on lines 1a and 3a and enter the total
- 16 Total losses allowed from all passive activities for 2011. Add lines 10, 14, and 15. See instructions to find out how to report the losses on your tax return

15

1,784,393.

16

969,492.

Caution: The worksheets must be filed with your tax return. Keep a copy for your records.

Worksheet 1 - For Form 8582, Lines 1a, 1b, and 1c (See instructions.)

Name of activity	Current year		Prior years	Overall gain or loss	
	(a) Net income (line 1a)	(b) Net loss (line 1b)	(c) Unallowed loss (line 1c)	(d) Gain	(e) Loss
Total. Enter on Form 8582, lines 1a, 1b, and 1c ▶					

Worksheet 2 - For Form 8582, Lines 2a and 2b (See instructions.)

Name of activity	(a) Current year deductions (line 2a)	(b) Prior year unallowed deductions (line 2b)	(c) Overall loss
Total. Enter on Form 8582, lines 2a and 2b ▶			

Worksheet 3 - For Form 8582, Lines 3a, 3b, and 3c (See instructions.)

Name of activity	Current year		Prior years	Overall gain or loss	
	(a) Net income (line 3a)	(b) Net loss (line 3b)	(c) Unallowed loss (line 3c)	(d) Gain	(e) Loss
W MITT ROMNEY 1996					
THE ANN AND MITT RO		486,976.	309,521.		796,497.
INTERCONTINENTAL RE	1,008.			1,008.	
THE W. MITT ROMNEY			4,002.		4,002.
THE ANN D. ROMNEY B	1,783,385.	161,524.	7,469.	1,614,392.	
Total. Enter on Form 8582, lines 3a, 3b, and 3c ▶	1,784,393.	648,500.	320,992.		

Worksheet 4 - Use this worksheet if an amount is shown on Form 8582, line 10 or 14 (See instructions.)

Name of activity	Form or schedule and line number to be reported on (see instructions)	(a) Loss	(b) Ratio	(c) Special allowance	(d) Subtract column (c) from column (a)
Total ▶			1.00		

Worksheet 5 - Allocation of Unallowed Losses (See instructions.)

Name of activity	Form or schedule and line number to be reported on (see instructions)	(a) Loss	(b) Ratio	(c) Unallowed loss
THE ANN AND MITT ROMNE	SCH E, 33	796,497.	0.9950006	
THE W. MITT ROMNEY BLI	SCH E, 33	4,002.	0.0049994	
Total ▶		800,499.	1.00	

Worksheet 6 - Allowed Losses (See instructions.)

Name of activity	Form or schedule and line number to be reported on (see instructions)	(a) Loss	(b) Unallowed loss	(c) Allowed loss
THE W. MITT ROMNEY BLIND	SCH E, 33	4,002.		4,002.
Total		4,002.		4,002.

Worksheet 7 - Activities With Losses Reported on Two or More Forms or Schedules (See instructions.)

Name of activity:	(a)	(b)	(c) Ratio	(d) Unallowed loss	(e) Allowed loss
SEE STATEMENT 47					
Form or schedule and line number to be reported on (see instructions):					
1a Net loss plus prior year unallowed loss from form or schedule. ▶					
b Net income from form or schedule ▶					
c Subtract line 1b from line 1a. If zero or less, enter -0- ▶					
Form or schedule and line number to be reported on (see instructions):					
1a Net loss plus prior year unallowed loss from form or schedule. ▶					
b Net income from form or schedule ▶					
c Subtract line 1b from line 1a. If zero or less, enter -0- ▶					
Form or schedule and line number to be reported on (see instructions):					
1a Net loss plus prior year unallowed loss from form or schedule. ▶					
b Net income from form or schedule ▶					
c Subtract line 1b from line 1a. If zero or less, enter -0- ▶					
Total	796,497.	1.00			796,497.

Passive Activity Credit Limitations(Rev. December 2010)
Department of the Treasury
Internal Revenue Service▶ See separate instructions.
▶ Attach to Form 1040 or 1041.

OMB No. 1545-1034

Attachment
Sequence No. **89**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY**Part I Passive Activity Credits****Caution:** If you have credits from a publicly traded partnership, see **Publicly Traded Partnerships (PTPs)** on page 14 of the instructions.**Credits From Rental Real Estate Activities With Active Participation (Other Than Rehabilitation Credits and Low-Income Housing Credits) (See Lines 1a through 1c on page 9.)**

1a Credits from Worksheet 1, column (a)	1a	
b Prior year unallowed credits from Worksheet 1, column (b)	1b	
c Add lines 1a and 1b	1c	

Rehabilitation Credits From Rental Real Estate Activities and Low-Income Housing Credits for Property Placed in Service Before 1990 (or From Pass-Through Interests Acquired Before 1990) (See Lines 2a through 2c on page 9.)

2a Credits from Worksheet 2, column (a)	2a	
b Prior year unallowed credits from Worksheet 2, column (b)	2b	
c Add lines 2a and 2b	2c	

Low-Income Housing Credits for Property Placed in Service After 1989 (See Lines 3a through 3c on page 9.)

3a Credits from Worksheet 3, column (a)	3a	
b Prior year unallowed credits from Worksheet 3, column (b)	3b	
c Add lines 3a and 3b	3c	

All Other Passive Activity Credits (See Lines 4a through 4c on page 10.)

4a Credits from Worksheet 4, column (a)	4a	772.
b Prior year unallowed credits from Worksheet 4, column (b)	4b	100.
c Add lines 4a and 4b	4c	872.

5 Add lines 1c, 2c, 3c, and 4c **5** 872.6 Enter the tax attributable to net passive income (see page 10). **6** 125,797.7 Subtract line 6 from line 5. If line 6 is more than or equal to line 5, enter -0- and see page 10 **7****Note:** If your filing status is married filing separately and you lived with your spouse at any time during the year, **do not** complete Part II, III, or IV. Instead, go to line 37.**Part II Special Allowance for Rental Real Estate Activities With Active Participation****Note:** Complete this part only if you have an amount on line 1c. Otherwise, go to Part III.

8 Enter the smaller of line 1c or line 7	8	
9 Enter \$150,000. If married filing separately, see page 10	9	
10 Enter modified adjusted gross income, but not less than zero (see page 10). If line 10 is equal to or more than line 9, skip lines 11 through 15 and enter -0- on line 16	10	
11 Subtract line 10 from line 9	11	
12 Multiply line 11 by 50% (.50). Do not enter more than \$25,000. If married filing separately, see page 10	12	
13a Enter the amount, if any, from line 10 of Form 8582	13a	
b Enter the amount, if any, from line 14 of Form 8582	13b	
c Add lines 13a and 13b	13c	
14 Subtract line 13c from line 12	14	
15 Enter the tax attributable to the amount on line 14 (see page 10)	15	
16 Enter the smaller of line 8 or line 15	16	

For Paperwork Reduction Act Notice, see page 15 of the instructions.

Form **8582-CR** (Rev. 12-2010)

Part III Special Allowance for Rehabilitation Credits From Rental Real Estate Activities and Low-Income Housing Credits for Property Placed in Service Before 1990 (or From Pass-Through Interests Acquired Before 1990)**Note:** Complete this part only if you have an amount on line 2c. Otherwise, go to Part IV.

17	Enter the amount from line 7	17	
18	Enter the amount from line 16	18	
19	Subtract line 18 from line 17. If zero, enter -0- here and on lines 30 and 36, and then go to Part V	19	
20	Enter the smaller of line 2c or line 19	20	
21	Enter \$250,000. If married filing separately, see page 13. (See page 13 to find out if you can skip lines 21 through 26.)	21	
22	Enter modified adjusted gross income, but not less than zero. (See instructions for line 10 on page 10.) If line 22 is equal to or more than line 21, skip lines 23 through 29 and enter -0- on line 30	22	
23	Subtract line 22 from line 21	23	
24	Multiply line 23 by 50% (.50). Do not enter more than \$25,000. If married filing separately, see page 13	24	
25a	Enter the amount, if any, from line 10 of Form 8582	25a	
b	Enter the amount, if any, from line 14 of Form 8582	25b	
c	Add lines 25a and 25b	25c	
26	Subtract line 25c from line 24	26	
27	Enter the tax attributable to the amount on line 26 (see page 13)	27	
28	Enter the amount, if any, from line 18	28	
29	Subtract line 28 from line 27	29	
30	Enter the smaller of line 20 or line 29	30	

Part IV Special Allowance for Low-Income Housing Credits for Property Placed in Service After 1989**Note:** Complete this part only if you have an amount on line 3c. Otherwise, go to Part V.

31	If you completed Part III, enter the amount from line 19. Otherwise, subtract line 16 from line 7	31	
32	Enter the amount from line 30	32	
33	Subtract line 32 from line 31. If zero, enter -0- here and on line 36	33	
34	Enter the smaller of line 3c or line 33	34	
35	Tax attributable to the remaining special allowance (see page 13)	35	
36	Enter the smaller of line 34 or line 35	36	

Part V Passive Activity Credit Allowed

37	Passive Activity Credit Allowed. Add lines 6, 16, 30, and 36. See page 13 to find out how to report the allowed credit on your tax return and how to allocate allowed and unallowed credits if you have more than one credit or credits from more than one activity. If you have any credits from a publicly traded partnership, see Publicly Traded Partnerships (PTPs) on page 14.	37	872.
----	--	----	------

Part VI Election To Increase Basis of Credit Property

38	If you disposed of your entire interest in a passive activity or former passive activity in a fully taxable transaction, and you elect to increase your basis in credit property used in that activity by the unallowed credit that reduced your basis in the property, check this box. See page 15.	<input type="checkbox"/>
39	Name of passive activity disposed of	
40	Description of the credit property for which the election is being made	
41	Amount of unallowed credit that reduced your basis in the property	\$

Form **8846****Credit for Employer Social Security and Medicare Taxes
Paid on Certain Employee Tips**

OMB No. 1545-1414

Department of the Treasury
Internal Revenue Service► Information on Form 8846 and its instructions is available at www.irs.gov/form8846.**2011**Attachment
Sequence No. **98**

Name(s) shown on return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Note. Claim this credit **only** for social security and Medicare taxes paid by a food or beverage establishment where tipping is customary for providing food or beverages. See the instructions for line 1.

1	Tips received by employees for services on which you paid or incurred employer social security and Medicare taxes during the tax year (see instructions)	1	
2	Tips not subject to the credit provisions (see instructions)	2	
3	Creditable tips. Subtract line 2 from line 1.	3	
4	Multiply line 3 by 7.65% (.0765). If you had any tipped employees whose wages (including tips) exceeded \$106,800, see instructions and check here <input type="checkbox"/> STMT 49	4	
5	Credit for employer social security and Medicare taxes paid on certain employee tips from partnerships and S corporations	5	604.
6	Add lines 4 and 5. Partnerships and S corporations, report this amount on Schedule K. All others, report this amount on Form 3800, line 4f	6	604.

For Paperwork Reduction Act Notice, see instructions.

Form **8846** (2011)

Form **8844**Department of the Treasury
Internal Revenue Service**Empowerment Zone and Renewal
Community Employment Credit**

► Attach to your tax return.

OMB No. 1545-1444

2011Attachment
Sequence No. **99**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Enter the total qualified wages paid or incurred during calendar year 2011 only (see instructions)		
a Qualified empowerment zone wages	\$ _____ X 20% (.20)	1 a
b Skip line 1b (see instructions)	\$ _____ X 0% (.00)	1 b
2 Enter the amount from line 1a. See instructions for the adjustment you must make to salaries and wages		2
3 Empowerment zone and renewal community employment credit from partnerships, S corporations, cooperatives, estates, and trusts \$ TMT. 50		3 27.
4 Add lines 2 and 3. Cooperatives, estates, and trusts, go to line 5. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on Form 3800, Part III, line 3		4 27.
5 Amount allocated to patrons of the cooperative or beneficiaries of the estate or trust (see instructions).		5
6 Cooperatives, estates, and trusts, subtract line 5 from line 4. Report this amount on Form 3800, Part III, line 3		6

For Paperwork Reduction Act Notice, see instructions.

Form **8844** (2011)

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**

Information furnished for the foreign partnership's tax year

beginning 1/1, 2011 and ending 12/31, 2011Attachment
Sequence No. **118**

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A Category of filer (see **Categories of Filers** in the instructions and check applicable box(es)):1 ☐ 2 ☐ 3 ☒ 4 ☐B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011C Filer's share of liabilities: Nonrecourse \$ 863,461 Qualified nonrecourse financing \$ Other \$ 41,892

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnershipBCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

2(a) EIN (if any)

2(b) Reference ID number (see instr.)

3 Country under whose laws organized
CAYMAN ISLANDS

4 Date of organization	5 Principal place of business	6 Principal business activity code number	7 Principal business activity	8a Functional currency	8b Exchange rate (see instr.)
12/20/2001	US	523900	INVESTING	USD	

G Provide the following information for the foreign partnership's tax year:

1 Name, address, and identifying number of agent (if any) in the United States	2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: EFILED
	4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different BCIP ASSOCIATES III C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41 BOSTON, MA 02116-5016
3 Name and address of foreign partnership's agent in country of organization, if any C/O WALKERS HOUSE CORPORATE SERVICES LIMITED WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS	

5 Were any special allocations made by the foreign partnership? ▶ ☐ Yes ☒ No

6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ N/A

7 How is this partnership classified under the law of the country in which it is organized? ▶ EXEMPTED LIMITED PARTNERSHIP

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ ☐ Yes ☐ No N/A

9 Does this partnership meet both of the following requirements?

- The partnership's total receipts for the tax year were less than \$250,000 and
- The value of the partnership's total assets at the end of the tax year was less than \$1 million.

If "Yes," do not complete Schedules L, M-1, and M-2. } ▶ ☐ Yes ☐ No N/ASign Here
Only if You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interest

b ☐ Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

Schedule A-1 **Certain Partners of Foreign Partnership** (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner? ☒ **Yes** ☐ **No**

Schedule A-2 **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
SEE ATTACHED SCHEDULE				

Schedule B **Income Statement—Trade or Business Income**

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1a Gross receipts or sales	1a	
	b Less returns and allowances	1b	1c
	2 Cost of goods sold		2
	3 Gross profit. Subtract line 2 from line 1c		3
	4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement)		4
	5 Net farm profit (loss) (attach Schedule F (Form 1040))		5
	6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797)		6
7 Other income (loss) (attach statement)		7	
8 Total income (loss). Combine lines 3 through 7		8	
Deductions (see instructions for limitations)	9 Salaries and wages (other than to partners) (less employment credits)		9
	10 Guaranteed payments to partners		10
	11 Repairs and maintenance		11
	12 Bad debts		12
	13 Rent		13
	14 Taxes and licenses		14
	15 Interest		15
	16a Depreciation (if required, attach Form 4562)	16a	
	b Less depreciation reported elsewhere on return	16b	16c
	17 Depletion (Do not deduct oil and gas depletion.)		17
	18 Retirement plans, etc.		18
	19 Employee benefit programs		19
	20 Other deductions (attach statement)		20
	21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20		21
	22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8		22

SCHEDULE A-2 - AFFILIATION SCHEDULE:

BAIN CAPITAL ASIA INTEGRAL INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL BRENNTAG CAYMAN, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL CC INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CCD INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CTVGB HOLDINGS, L.P.

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL DECO HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL HOLDINGS (LOEWS) I, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL IDEAL STANDARD, L.P.
EIN: [REDACTED]
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS 2006, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL INTEGRAL INVESTORS 2008, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS A, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS L, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS II, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS, LLC

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL LION HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL MEI (CAYMAN), L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL TP HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL VENTURE INTEGRAL INVESTORS, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP BB INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP CR INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP HDS INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP ST INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BELL HOLDINGS (CAYMAN), L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

CUCINA (BC) LUXCO SARL

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

FIDJI LUXCO (BC) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE AM SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

NOVACAP LUXEMBOURG (PARTICIPATION 1) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE SYRDALL, UNIT 8

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SENSATA INVESTMENT COMPANY S.C.A.

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SUNFLOWER HOLDINGS (CAYMAN), L.P.

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

TEAMSYSTEM INTEGRAL INVESTORS SARL

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1					
2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2					2
3 Short-term capital gain from installment sales from Form 6252, line 26 or 37					3
4 Short-term capital gain (loss) from like-kind exchanges from Form 8824					4
5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts					5
6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11					6

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
7					
8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8					8
9 Long-term capital gain from installment sales from Form 6252, line 26 or 37					9
10 Long-term capital gain (loss) from like-kind exchanges from Form 8824					10
11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts					11
12 Capital gain distributions					12
13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11					13

Schedule K		Partners' Distributive Share Items	Total amount
Income (Loss)	1	Ordinary business income (loss) (page 2, line 22)	1
	2	Net rental real estate income (loss) (attach Form 8825)	2
	3a	Other gross rental income (loss)	3a
	b	Expenses from other rental activities (attach statement)	3b
	c	Other net rental income (loss). Subtract line 3b from line 3a	3c
	4	Guaranteed payments	4
	5	Interest income	5
	6	Dividends: a Ordinary dividends	6a
	b	Qualified dividends	6b
	7	Royalties	7
	8	Net short-term capital gain (loss)	8
Deductions	9a	Net long-term capital gain (loss)	9a
	b	Collectibles (28%) gain (loss)	9b
	c	Unrecaptured section 1250 gain (attach statement)	9c
	10	Net section 1231 gain (loss) (attach Form 4797)	10
	11	Other income (loss) (see instructions) Type ▶	11
	12	Section 179 deduction (attach Form 4562)	12
	13a	Contributions	13a
	b	Investment interest expense	13b
	c	Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶	13c(2)
	d	Other deductions (see instructions) Type ▶	13d
	Self-Employment	14a	Net earnings (loss) from self-employment
b		Gross farming or fishing income	14b
c		Gross nonfarm income	14c
Credits	15a	Low-income housing credit (section 42(j)(5))	15a
	b	Low-income housing credit (other)	15b
	c	Qualified rehabilitation expenditures (rental real estate) (attach Form 3468)	15c
	d	Other rental real estate credits (see instructions) Type ▶	15d
	e	Other rental credits (see instructions) Type ▶	15e
	f	Other credits (see instructions) Type ▶	15f
Foreign Transactions	16a	Name of country or U.S. possession ▶	
	b	Gross income from all sources	16b
	c	Gross income sourced at partner level	16c
		Foreign gross income sourced at partnership level	
	d	Passive category ▶ e General category ▶ f Other (attach statement) ▶	16f
		Deductions allocated and apportioned at partner level	
	g	Interest expense ▶ h Other ▶	16h
		Deductions allocated and apportioned at partnership level to foreign source income	
	i	Passive category ▶ j General category ▶ k Other (attach statement) ▶	16k
	l	Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued	16l
	m	Reduction in taxes available for credit (attach statement)	16m
Alternative Minimum Tax (AMT) Items	n	Other foreign tax information (attach statement)	
	17a	Post-1986 depreciation adjustment	17a
	b	Adjusted gain or loss	17b
	c	Depletion (other than oil and gas)	17c
	d	Oil, gas, and geothermal properties—gross income	17d
	e	Oil, gas, and geothermal properties—deductions	17e
Other Information	f	Other AMT items (attach statement)	17f
	18a	Tax-exempt interest income	18a
	b	Other tax-exempt income	18b
	c	Nondeductible expenses	18c
	19a	Distributions of cash and marketable securities	19a
	b	Distributions of other property	19b
	20a	Investment income	20a
b	Investment expenses	20b	
c	Other items and amounts (attach statement)		

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

		Beginning of tax year		End of tax year	
		(a)	(b)	(c)	(d)
Assets					
1	Cash				
2a	Trade notes and accounts receivable				
b	Less allowance for bad debts				
3	Inventories				
4	U.S. government obligations				
5	Tax-exempt securities				
6	Other current assets (attach statement)				
7a	Loans to partners				
b	Mortgage and real estate loans				
8	Other investments (attach statement)				
9a	Buildings and other depreciable assets				
b	Less accumulated depreciation				
10a	Depletable assets				
b	Less accumulated depletion				
11	Land (net of any amortization)				
12a	Intangible assets (amortizable only)				
b	Less accumulated amortization				
13	Other assets (attach statement)				
14	Total assets				
Liabilities and Capital					
15	Accounts payable				
16	Mortgages, notes, bonds payable in less than 1 year				
17	Other current liabilities (attach statement)				
18	All nonrecourse loans				
19	Mortgages, notes, bonds payable in 1 year or more				
20	Other liabilities (attach statement)				
21	Partners' capital accounts				
22	Total liabilities and capital				

Schedule M Balance Sheets for Interest Allocation

	(a) Beginning of tax year	(b) End of tax year
1 Total U.S. assets		
2 Total foreign assets:		
a Passive category		
b General category		
c Other (attach statement)		

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

1 Net income (loss) per books		6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize):	
2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize):		a Tax-exempt interest \$	
3 Guaranteed payments (other than health insurance) . . .		7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize):	
4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize):		a Depreciation \$	
a Depreciation \$			
b Travel and entertainment \$		8 Add lines 6 and 7	
5 Add lines 1 through 4		9 Income (loss). Subtract line 8 from line 5	

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

1 Balance at beginning of year		6 Distributions: a Cash	
2 Capital contributed:		b Property	
a Cash		7 Other decreases (itemize):	
b Property			
3 Net income (loss) per books .			
4 Other increases (itemize):		8 Add lines 6 and 7	
		9 Balance at end of year. Subtract line 8 from line 5	
5 Add lines 1 through 4			

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

Transactions of foreign partnership	(a) U.S. person filing this return	(b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return	(c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return	(d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return)
1 Sales of inventory				
2 Sales of property rights (patents, trademarks, etc.)				
3 Compensation received for technical, managerial, engineering, construction, or like services				
4 Commissions received				
5 Rents, royalties, and license fees received				
6 Distributions received				
7 Interest received				
8 Other				
9 Add lines 1 through 8				
10 Purchases of inventory				
11 Purchases of tangible property other than inventory				
12 Purchases of property rights (patents, trademarks, etc.)				
13 Compensation paid for technical, managerial, engineering, construction, or like services				
14 Commissions paid				
15 Rents, royalties, and license fees paid				
16 Distributions paid				
17 Interest paid				
18 Other				
19 Add lines 10 through 18				
20 Amounts borrowed (enter the maximum loan balance during the year). See instructions				
21 Amounts loaned (enter the maximum loan balance during the year). See instructions				

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership

BCIP ASSOCIATES III

Part I Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	VARIOUS		111,081				3.336600
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**

Information furnished for the foreign partnership's tax year

beginning 1/1, 2011 and ending 12/31, 2011Attachment
Sequence No. **118**

Name of person filing this return

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A Category of filer (see **Categories of Filers** in the instructions and check applicable box(es)):1 ☐ 2 ☐ 3 ☒ 4 ☐B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011C Filer's share of liabilities: Nonrecourse \$ 27,584 Qualified nonrecourse financing \$ _____ Other \$ _____

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership

2(a) EIN (if any)

2(b) Reference ID number (see instr.)

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP
ONE EMBARCADERO CENTER, 39TH FLOOR
SAN FRANCISCO, CA 941113 Country under whose laws organized
CAYMAN ISLANDS

4 Date of organization	5 Principal place of business	6 Principal business activity code number	7 Principal business activity	8a Functional currency	8b Exchange rate (see instr.)
7/23/2007	US	525990	INVESTMENT	USD	

G Provide the following information for the foreign partnership's tax year:

1 Name, address, and identifying number of agent (if any) in the United States	2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: OGDEN, UT
3 Name and address of foreign partnership's agent in country of organization, if any WALKERS WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN, KY1-9001, CAYMAN ISLANDS	4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different GOLDEN GATE CAPITAL OPP FUND, LP ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111
5 Were any special allocations made by the foreign partnership? ▶ <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	
6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ <u>N/A</u>	
7 How is this partnership classified under the law of the country in which it is organized? ▶ <u>INFORMATION NOT PROVIDED</u>	
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No <u>N/A</u>	
9 Does this partnership meet both of the following requirements? • The partnership's total receipts for the tax year were less than \$250,000 and • The value of the partnership's total assets at the end of the tax year was less than \$1 million. If "Yes," do not complete Schedules L, M-1, and M-2. } ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No <u>N/A</u>	

Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner? ☒ Yes ☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
SEE ATTACHED SCHEDULE				

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1a	Gross receipts or sales	1a		
	b	Less returns and allowances	1b		1c
	2	Cost of goods sold			2
	3	Gross profit. Subtract line 2 from line 1c			3
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach statement)			4
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5
	6	Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797)			6
Deductions (see instructions for limitations)	7	Other income (loss) (attach statement)			7
	8	Total income (loss). Combine lines 3 through 7			8
	9	Salaries and wages (other than to partners) (less employment credits)			9
	10	Guaranteed payments to partners			10
	11	Repairs and maintenance			11
	12	Bad debts			12
	13	Rent			13
	14	Taxes and licenses			14
	15	Interest			15
	16a	Depreciation (if required, attach Form 4562)	16a		
	b	Less depreciation reported elsewhere on return	16b		16c
	17	Depletion (Do not deduct oil and gas depletion.)			17
	18	Retirement plans, etc.			18
	19	Employee benefit programs			19
	20	Other deductions (attach statement)			20
21	Total deductions. Add the amounts shown in the far right column for lines 9 through 20			21	
22	Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8			22	

GGCOF Affiliations

Direct Interest

Name	EIN	Address	Foreign
1 Devcon Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
2 EPMC Topco LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
3 Geospatial Topco LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
4 GGC 2020 Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
5 GGC BP Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
6 GGC Clover Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
7 GGC Grandpoint Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
8 GGC Liquid Securities SPC Ltd (GGC Credit Opportunities Portfolio)	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes
9 GGC Pinnacle Aggregation LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	

10	GGC Public Equities Opportunities Partnership, LP	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes
11	GGC Rocket Dog Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
12	GGC USS Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
13	Lantiq Topco, LP	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes
14	Lexicon Marketing Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
15	Multi-Channel Opportunity Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
16	Multi-Channel Opportunity Holdings, LLC - Series B	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
17	PS Holdings of Delaware, LLC- Series A	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
18	Restaurant Holdings LLC - Series A	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
19	Restaurant Holdings LLC - Series B	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
20	Restaurant Holdings LLC - Series C	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
21	Softbrands Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
22	Williston Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
23	Wizard Parent LLC	[REDACTED]	One Letterman Dr, Bldg C, Ste 410 San Francisco, CA 94129	
24	Z Investment Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	

Indirect Interest greater than 10%

	Name	EIN	Address	Foreign
1	Atrium Window Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
2	Atrium Window Parent, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
3	Clover Investment Holdings LLC	[REDACTED]	2700 W Higgins Road, Suite 100 Hoffman Estates, IL 60169	
4	CPK Topco LLC	[REDACTED]	6053 W. Century Blvd., Suite 1100 Los Angeles, CA 90045	
5	EPMC Parent LLC	[REDACTED]	9785 Gateway Dr., Suite 1000 Reno, NV 89521	
6	Everest Topco LLC	[REDACTED]	10401 NE 8th Street, Suite 500 Bellevue, WA 98004	
7	GGC Atrium Window Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
8	GGC Finance Partnership, LP	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes

9	GGC Pinnacle Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111
10	JP Capital Fund II (2008), LLC	[REDACTED]	9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210
11	JP Capital Fund IV LLC	[REDACTED]	9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210
12	JP Capital III, LLC	[REDACTED]	9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210
13	Mac Parent LLC	[REDACTED]	6750 LBJ Freeway Dallas, TX 75240
14	OTB Parent LLC	[REDACTED]	6750 LBJ Freeway Dallas, TX 75240
15	Pinnacle Security Holdings LLC	[REDACTED]	1290 Sandhill Road Orem, UT 84058

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1					
2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2					2
3 Short-term capital gain from installment sales from Form 6252, line 26 or 37					3
4 Short-term capital gain (loss) from like-kind exchanges from Form 8824					4
5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts					5
6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11					6

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
7					
8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8					8
9 Long-term capital gain from installment sales from Form 6252, line 26 or 37					9
10 Long-term capital gain (loss) from like-kind exchanges from Form 8824					10
11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts					11
12 Capital gain distributions					12
13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11					13

Schedule K Partners' Distributive Share Items		Total amount	
Income (Loss)	1 Ordinary business income (loss) (page 2, line 22)	1	
	2 Net rental real estate income (loss) (attach Form 8825)	2	
	3a Other gross rental income (loss) 3a		
	b Expenses from other rental activities (attach statement) 3b		
	c Other net rental income (loss). Subtract line 3b from line 3a	3c	
	4 Guaranteed payments	4	
	5 Interest income	5	
	6 Dividends: a Ordinary dividends 6a		
	b Qualified dividends 6b		
	7 Royalties	7	
	8 Net short-term capital gain (loss)	8	
Income (Loss)	9a Net long-term capital gain (loss) 9a		
	b Collectibles (28%) gain (loss) 9b		
	c Unrecaptured section 1250 gain (attach statement) 9c		
	10 Net section 1231 gain (loss) (attach Form 4797)	10	
	11 Other income (loss) (see instructions) Type ▶	11	
Deductions	12 Section 179 deduction (attach Form 4562)	12	
	13a Contributions 13a		
	b Investment interest expense 13b		
	c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ 13c(2)		
d Other deductions (see instructions) Type ▶	13d		
Self-Employment	14a Net earnings (loss) from self-employment 14a		
	b Gross farming or fishing income 14b		
	c Gross nonfarm income 14c		
Credits	15a Low-income housing credit (section 42(j)(5)) 15a		
	b Low-income housing credit (other) 15b		
	c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) 15c		
	d Other rental real estate credits (see instructions) Type ▶ 15d		
	e Other rental credits (see instructions) Type ▶ 15e		
	f Other credits (see instructions) Type ▶ 15f		
Foreign Transactions	16a Name of country or U.S. possession ▶		
	b Gross income from all sources 16b		
	c Gross income sourced at partner level 16c		
	Foreign gross income sourced at partnership level		
	d Passive category ▶ e General category ▶ f Other (attach statement) ▶ 16f		
	Deductions allocated and apportioned at partner level		
	g Interest expense ▶ h Other ▶ 16h		
	Deductions allocated and apportioned at partnership level to foreign source income		
	i Passive category ▶ j General category ▶ k Other (attach statement) ▶ 16k		
	l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued 16l		
m Reduction in taxes available for credit (attach statement) 16m			
n Other foreign tax information (attach statement)			
Alternative Minimum Tax (AMT) Items	17a Post-1986 depreciation adjustment 17a		
	b Adjusted gain or loss 17b		
	c Depletion (other than oil and gas) 17c		
	d Oil, gas, and geothermal properties—gross income 17d		
	e Oil, gas, and geothermal properties—deductions 17e		
	f Other AMT items (attach statement) 17f		
Other Information	18a Tax-exempt interest income 18a		
	b Other tax-exempt income 18b		
	c Nondeductible expenses 18c		
	19a Distributions of cash and marketable securities 19a		
	b Distributions of other property 19b		
	20a Investment income 20a		
b Investment expenses 20b			
c Other items and amounts (attach statement)			

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

		Beginning of tax year		End of tax year	
		(a)	(b)	(c)	(d)
Assets					
1	Cash				
2a	Trade notes and accounts receivable				
b	Less allowance for bad debts				
3	Inventories				
4	U.S. government obligations				
5	Tax-exempt securities				
6	Other current assets (attach statement)				
7a	Loans to partners				
b	Mortgage and real estate loans				
8	Other investments (attach statement)				
9a	Buildings and other depreciable assets				
b	Less accumulated depreciation				
10a	Depletable assets				
b	Less accumulated depletion				
11	Land (net of any amortization)				
12a	Intangible assets (amortizable only)				
b	Less accumulated amortization				
13	Other assets (attach statement)				
14	Total assets				
Liabilities and Capital					
15	Accounts payable				
16	Mortgages, notes, bonds payable in less than 1 year				
17	Other current liabilities (attach statement)				
18	All nonrecourse loans				
19	Mortgages, notes, bonds payable in 1 year or more				
20	Other liabilities (attach statement)				
21	Partners' capital accounts				
22	Total liabilities and capital				

Schedule M Balance Sheets for Interest Allocation

	(a) Beginning of tax year	(b) End of tax year
1 Total U.S. assets		
2 Total foreign assets:		
a Passive category		
b General category		
c Other (attach statement)		

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

1 Net income (loss) per books		6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize):	
2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize):		a Tax-exempt interest \$	
3 Guaranteed payments (other than health insurance) . . .		7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize):	
4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize):		a Depreciation \$	
a Depreciation \$		8 Add lines 6 and 7	
b Travel and entertainment \$		9 Income (loss). Subtract line 8 from line 5	
5 Add lines 1 through 4			

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

1 Balance at beginning of year		6 Distributions: a Cash	
2 Capital contributed:		b Property	
a Cash		7 Other decreases (itemize):	
b Property			
3 Net income (loss) per books .		8 Add lines 6 and 7	
4 Other increases (itemize):		9 Balance at end of year. Subtract line 8 from line 5	
5 Add lines 1 through 4			

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

Transactions of foreign partnership	(a) U.S. person filing this return	(b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return	(c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return	(d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return)
1 Sales of inventory				
2 Sales of property rights (patents, trademarks, etc.)				
3 Compensation received for technical, managerial, engineering, construction, or like services				
4 Commissions received				
5 Rents, royalties, and license fees received				
6 Distributions received				
7 Interest received				
8 Other				
9 Add lines 1 through 8				
10 Purchases of inventory				
11 Purchases of tangible property other than inventory				
12 Purchases of property rights (patents, trademarks, etc.)				
13 Compensation paid for technical, managerial, engineering, construction, or like services				
14 Commissions paid				
15 Rents, royalties, and license fees paid				
16 Distributions paid				
17 Interest paid				
18 Other				
19 Add lines 10 through 18				
20 Amounts borrowed (enter the maximum loan balance during the year). See instructions				
21 Amounts loaned (enter the maximum loan balance during the year). See instructions				

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

► Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP

Part I Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	VARIOUS		296,471				.038280
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?► ☐ Yes ☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **5471**

(Rev. December 2011)

Department of the Treasury
Internal Revenue Service**Information Return of U.S. Persons With Respect
To Certain Foreign Corporations**

▶ See separate instructions.

Information furnished for the foreign corporation's annual accounting period (tax year required by
section 898) (see instructions) beginning 01/01/2011, and ending 12/31/2011

OMB No. 1545-0704

Attachment
Sequence No. **121**

Name of person filing this return

A Identifying numberTHE ANN D. ROMNEY BLIND TRUST, BRAD MALT, ROPES & GRAY LLP

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)

B Category of filer (See instructions. Check applicable box(es)):PRUDENTIAL TOWER, 800 BOYLSTON ST.1 (repealed) ☐ 2 ☐ 3 ☐ 4 ☒ 5 ☒

City or town, state, and ZIP code

C Enter the total percentage of the foreign corporation's voting stockBOSTON, MA 02199you owned at the end of its annual accounting period 100.0000%Filer's tax year beginning 01/01/2011, and ending 12/31/2011**D Person(s) on whose behalf this information return is filed:**

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Shareholder	Officer	Director
WILLARD M. ROMNEY	[REDACTED] BELMONT, MA 02478	[REDACTED]	X		
ANN D. ROMNEY	[REDACTED] BELMONT, MA 02478	[REDACTED]	X		

Important: Fill in all applicable lines and schedules. All information **must** be in English. All amounts **must** be stated in U.S. dollars unless otherwise indicated.**1a Name and address of foreign corporation**SANKATY HIGH YIELD ASSET INVESTORS LTD.
C/O QUORUM INTERNATIONAL LTD. 31 CHURCH ST
HAMILTON, HM BD**b(1) Employer identification number, if any**

N/A

b(2) Reference ID number (see instructions)

BERMUDA

c Country under whose laws incorporated

d Date of incorporation	e Principal place of business	f Principal business activity code number	g Principal business activity	h Functional currency
10/09/1997	BD	5511	INVESTMENT HOLD	USD

2 Provide the following information for the foreign corporation's accounting period stated above.

a Name, address, and identifying number of branch office or agent (if any) in the United States	b If a U.S. income tax return was filed, enter:	
	(i) Taxable income or (loss)	(ii) U.S. income tax paid (after all credits)
c Name and address of foreign corporation's statutory or resident agent in country of incorporation	d Name and address (including corporate department, if applicable) of person (or persons) with custody of the books and records of the foreign corporation, and the location of such books and records, if different	

Schedule A Stock of the Foreign Corporation

(a) Description of each class of stock	(b) Number of shares issued and outstanding	
	(i) Beginning of annual accounting period	(ii) End of annual accounting period
COMMON	12,000.	12,000.

For Paperwork Reduction Act Notice, see instructions.

Form **5471** (Rev. 12-2011)

[illegible]

Important: Report all information in functional currency in accordance with U.S. GAAP. Also, report each amount in U.S. dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U.S. dollar, complete only the U.S. Dollars column. See instructions for special rules for DASTM corporations.

		Functional Currency	U.S. Dollars
Income	1 a Gross receipts or sales	1a	
	b Returns and allowances	1b	
	c Subtract line 1b from line 1a	1c	
	2 Cost of goods sold	2	
	3 Gross profit (subtract line 2 from line 1c)	3	
	4 Dividends	4	16.
	5 Interest	5	125.
	6 a Gross rents	6a	
	b Gross royalties and license fees	6b	
7 Net gain or (loss) on sale of capital assets	7	2,261.	
8 Other income (attach schedule)	8	320.	
9 Total income (add lines 3 through 8)	9	2,722.	
Deductions	10 Compensation not deducted elsewhere	10	
	11 a Rents	11a	
	b Royalties and license fees	11b	
	12 Interest	12	
	13 Depreciation not deducted elsewhere	13	
	14 Depletion	14	
	15 Taxes (exclude provision for income, war profits, and excess profits taxes)	15	
	16 Other deductions (attach schedule - exclude provision for income, war profits, and excess profits taxes)	16	
17 Total deductions (add lines 10 through 16)	17		
Net Income	18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9)	18	2,722.
	19 Extraordinary items and prior period adjustments (see instructions)	19	
	20 Provision for income, war profits, and excess profits taxes (see instructions)	20	
	21 Current year net income or (loss) per books (combine lines 18 through 20)	21	2,722.

Schedule E **Income, War Profits, and Excess Profits Taxes Paid or Accrued** (see instructions)

	(a) Name of country or U.S. possession	Amount of tax		
		(b) In foreign currency	(c) Conversion rate	(d) In U.S. dollars
1	U.S.			
2	US			NONE
3				
4				
5				
6				
7				
8	Total			NONE

Schedule F **Balance Sheet**

Important: Report all amounts in U.S. dollars prepared and translated in accordance with U.S. GAAP. See instructions for an exception for DASTM corporations.

Assets		(a) Beginning of annual accounting period	(b) End of annual accounting period
1	Cash	1	
2a	Trade notes and accounts receivable	2a	
b	Less allowance for bad debts	2b () ()	
3	Inventories	3	
4	Other current assets (attach schedule)	4	
5	Loans to shareholders and other related persons	5	
6	Investment in subsidiaries (attach schedule)	6	
7	Other investments (attach schedule)	7	10,432. 13,154.
8a	Buildings and other depreciable assets	8a	
b	Less accumulated depreciation	8b () ()	
9a	Depletable assets	9a	
b	Less accumulated depletion	9b () ()	
10	Land (net of any amortization)	10	
11	Intangible assets:		
a	Goodwill	11a	
b	Organization costs	11b	
c	Patents, trademarks, and other intangible assets	11c	
d	Less accumulated amortization for lines 11a, b, and c	11d () ()	
12	Other assets (attach schedule)	12	
13	Total assets	13	10,432. 13,154.
Liabilities and Shareholders' Equity			
14	Accounts payable	14	
15	Other current liabilities (attach schedule)	15	
16	Loans from shareholders and other related persons	16	
17	Other liabilities (attach schedule)	17	
18	Capital stock:		
a	Preferred stock	18a	
b	Common stock	18b	12,000. 12,000.
19	Paid-in or capital surplus (attach reconciliation)	19	
20	Retained earnings	20	-1,568. 1,154.
21	Less cost of treasury stock	21 () ()	
22	Total liabilities and shareholders' equity	22	10,432. 13,154.

Schedule G Other Information

- | | Yes | No |
|---|--------------------------|-------------------------------------|
| 1 During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in any foreign partnership? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| If "Yes," see the instructions for required attachment. | | |
| 2 During the tax year, did the foreign corporation own an interest in any trust? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 3 During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3 (see instructions)? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| If "Yes," you are generally required to attach Form 8858 for each entity (see instructions). | | |
| 4 During the tax year, was the foreign corporation a participant in any cost sharing arrangement? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 5 During the course of the tax year, did the foreign corporation become a participant in any cost sharing arrangement? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |

Schedule H Current Earnings and Profits (see instructions)**Important:** Enter the amounts on lines 1 through 5c in **functional** currency.

- | | | |
|--|----------------------|-------------------------|
| 1 Current year net income or (loss) per foreign books of account | 1 | 2,722. |
| 2 Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions): | | |
| | Net Additions | Net Subtractions |
| a Capital gains or losses | | |
| b Depreciation and amortization | | |
| c Depletion | | |
| d Investment or incentive allowance | | |
| e Charges to statutory reserves | | |
| f Inventory adjustments | | |
| g Taxes | | |
| h Other (attach schedule). | | |
| 3 Total net additions | | |
| 4 Total net subtractions | | |
| 5a Current earnings and profits (line 1 plus line 3 minus line 4) | 5a | 2,722. |
| b DASTM gain or (loss) for foreign corporations that use DASTM (see instructions) | 5b | |
| c Combine lines 5a and 5b | 5c | 2,722. |
| d Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions)) | 5d | |
| Enter exchange rate used for line 5d ▶ | | |

Schedule I Summary of Shareholder's Income From Foreign Corporation (see instructions)

- | | | |
|---|---|--------|
| 1 Subpart F income (line 38b, Worksheet A in the instructions). | 1 | 2,722. |
| 2 Earnings invested in U.S. property (line 17, Worksheet B in the instructions). | 2 | |
| 3 Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions) | 3 | NONE |
| 4 Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions) | 4 | |
| 5 Factoring income | 5 | |
| 6 Total of lines 1 through 5. Enter here and on your income tax return. See instructions | 6 | 2,722. |
| 7 Dividends received (translated at spot rate on payment date under section 989(b)(1)) | 7 | |
| 8 Exchange gain or (loss) on a distribution of previously taxed income | 8 | |

- | | Yes | No |
|--|--------------------------|-------------------------------------|
| • Was any income of the foreign corporation blocked? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| • Did any such income become unblocked during the tax year (see section 964(b))? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
- If the answer to either question is "Yes," attach an explanation.

SCHEDULE J
(Form 5471)(Rev. December 2005)
Department of the Treasury
Internal Revenue Service**Accumulated Earnings and Profits (E&P)**
of Controlled Foreign Corporation

OMB No. 1545-0704

► Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important. Enter amounts in functional currency.	(a) Post-1986 Undistributed Earnings (post-86 section 959(c)(3) balance)	(b) Pre-1987 E&P Not Previously Taxed (pre-87 section 959(c)(3) balance)	(c) Previously Taxed E&P (see instructions) (sections 959(c)(1) and (2) balances)			(d) Total Section 964(a) E&P (combine columns (a), (b), and (c))
			(i) Earnings Invested in U.S. Property	(ii) Earnings Invested in Excess Passive Assets	(iii) Subpart F Income	
1 Balance at beginning of year	-14,934.				13,366.	-1,568.
2a Current year E&P	2,722.					
b Current year deficit in E&P						
3 Total current and accumulated E&P not previously taxed (line 1 plus line 2a or line 1 minus line 2b)	-12,212.					
4 Amounts included under section 951(a) or reclassified under section 959(c) in current year	2,722.				2,722.	
5a Actual distributions or reclassifications of previously taxed E&P						
b Actual distributions of nonpreviously taxed E&P						
6a Balance of previously taxed E&P at end of year (line 1 plus line 4, minus line 5a)					16,088.	
b Balance of E&P not previously taxed at end of year (line 3 minus line 4, minus line 5b)	-14,934.					
7 Balance at end of year. (Enter amount from line 6a or line 6b, whichever is applicable.)	-14,934.				16,088.	1,154.

For Paperwork Reduction Act Notice, see the Instructions for Form 5471.

Schedule J (Form 5471) (Rev. 12-2005)

Transactions Between Controlled Foreign Corporation
and Shareholders or Other Related Persons

OMB No. 1545-0704

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important: Complete a **separate** Schedule M for each controlled foreign corporation. Enter the totals for each type of transaction that occurred during the annual accounting period between the foreign corporation and the persons listed in columns (b) through (f). All amounts must be stated in U.S. dollars translated from functional currency at the average exchange rate for the foreign corporation's tax year. See instructions.

Enter the relevant functional currency and the exchange rate used throughout this schedule ▶

(a) Transactions of foreign corporation	(b) U.S. person filing this return	(c) Any domestic corporation or partnership controlled by U.S. person filing this return	(d) Any other foreign corporation or partnership controlled by U.S. person filing this return	(e) 10% or more U.S. shareholder of controlled foreign corporation (other than the U.S. person filing this return)	(f) 10% or more U.S. shareholder of any corporation controlling the foreign corporation
1 Sales of stock in trade (inventory)					
2 Sales of tangible property other than stock in trade					
3 Sales of property rights (patents, trademarks, etc.) . . .					
4 Platform contribution transaction payments received					
5 Cost sharing transaction payments received					
6 Compensation received for technical, managerial, engineering, construction, or like services . .					
7 Commissions received					
8 Rents, royalties, and license fees received					
9 Dividends received (exclude deemed distributions under subpart F and distributions of previously taxed income). . . .					
10 Interest received.					
11 Premiums received for insurance or reinsurance.					
12 Add lines 1 through 11					
13 Purchases of stock in trade (inventory)					
14 Purchases of tangible property other than stock in trade. . . .					
15 Purchases of property rights (patents, trademarks, etc.) . . .					
16 Platform contribution transaction payments paid					
17 Cost sharing transaction payments paid .					
18 Compensation paid for technical, managerial, engineering, construction, or like services . .					
19 Commissions paid					
20 Rents, royalties, and license fees paid					
21 Dividends paid					
22 Interest paid					
23 Premiums paid for insurance or reinsurance					
24 Add lines 13 through 23. . . .					
25 Amounts borrowed (enter the maximum loan balance during the year) - see instructions . . .					
26 Amounts loaned (enter the maximum loan balance during the year) - see instructions . . .					

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

OMB No. 1545-0026

Attachment
Sequence No. **128**

▶ Attach to your income tax return for the year of the transfer or distribution.

Part I U.S. Transferor Information (see instructions)

Name of transferor Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

- 1 If the transferor was a corporation, complete questions 1a through 1d.
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b Did the transferor remain in existence after the transfer? ☐ Yes ☐ No
- If not, list the controlling shareholder(s) and their identifying number(s):

Controlling shareholder	Identifying number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No
- If not, list the name and employer identification number (EIN) of the parent corporation:

Name of parent corporation	EIN of parent corporation

- d Have basis adjustments under section 367(a)(5) been made? ☐ Yes ☐ No

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), complete questions 2a through 2d.
- a List the name and EIN of the transferor's partnership:

Name of partnership	EIN of partnership

BROOKSIDE CAPITAL INVESTORS, L.P.

- b Did the partner pick up its pro rata share of gain on the transfer of partnership assets? ☐ Yes ☐ No N/A
- c Is the partner disposing of its **entire** interest in the partnership? ☐ Yes ☒ No
- d Is the partner disposing of an interest in a limited partnership that is regularly traded on an established securities market? ☐ Yes ☐ No N/A

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) 4 Identifying number, if any
MICHAEL KORS HLDG LTD N/A

5 Address (including country)
BRITISH VIRGIN ISLANDS

6 Country code of country of incorporation or organization (see instructions)
VI

7 Foreign law characterization (see instructions)
CORPORATION

- 8 Is the transferee foreign corporation a controlled foreign corporation? ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see separate instructions.

Form **926** (Rev. 12-2011)

Part III Information Regarding Transfer of Property (see instructions)

Type of property	(a) Date of transfer	(b) Description of property	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Gain recognized on transfer
Cash	VARIOUS		114,009		
Stock and securities					
Installment obligations, account receivables or similar property					
Foreign currency or other property denominated in foreign currency					
Inventory					
Assets subject to depreciation recapture (see Temp. Regs. sec. 1.367(a)-4T(b))					
Tangible property used in trade or business not listed under another category					
Intangible property					
Property to be leased (as described in final and temp. Regs. sec. 1.367(a)-4(c))					
Property to be sold (as described in Temp. Regs. sec. 1.367(a)-4T(d))					
Transfers of oil and gas working interests (as described in Temp. Regs. sec. 1.367(a)-4T(e))					
Other property					

Supplemental Information Required To Be Reported (see instructions):

Part IV Additional Information Regarding Transfer of Property (see instructions)

9 Enter the transferor's interest in the foreign transferee corporation before and after the transfer:

(a) Before VARIOUS% (b) After VARIOUS%

10 Type of nonrecognition transaction (see instructions) ► SECTION 351

11 Indicate whether any transfer reported in Part III is subject to any of the following:

- | | |
|--|---|
| a Gain recognition under section 904(f)(3) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Gain recognition under section 904(f)(5)(F) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Recapture under section 1503(d) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Exchange gain under section 987 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No

13 Indicate whether the transferor was required to recognize income under final and temporary Regulations sections 1.367(a)-4 through 1.367(a)-6 for any of the following:

- | | |
|---|---|
| a Tainted property | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Depreciation recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Branch loss recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Any other income recognition provision contained in the above-referenced regulations | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

14 Did the transferor transfer assets which qualify for the trade or business exception under section 367(a)(3)? ☐ Yes ☒ No

15a Did the transferor transfer foreign goodwill or going concern value as defined in Temporary Regulations section 1.367(a)-1T(d)(5)(iii)? ☐ Yes ☒ No

b If the answer to line 15a is "Yes," enter the amount of foreign goodwill or going concern value transferred ► \$ _____

16 Was cash the only property transferred? ☒ Yes ☐ No

17a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No

b If "Yes," describe the nature of the rights to the intangible property that was transferred as a result of the transaction:

Noncash Charitable Contributions▶ **Attach to your tax return if you claimed a total deduction
of over \$500 for all contributed property.**▶ **See separate instructions.**

OMB No. 1545-0908

Attachment
Sequence No. **155**

Name(s) shown on your income tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Note. Figure the amount of your contribution deduction before completing this form. See your tax return instructions.**Section A. Donated Property of \$5,000 or Less and Certain Publicly Traded Securities** - List in this section only items (or groups of similar items) for which you claimed a deduction of \$5,000 or less. Also, list certain publicly traded securities even if the deduction is more than \$5,000 (see instructions).**Part I Information on Donated Property** - If you need more space, attach a statement.

1	(a) Name and address of the donee organization	(b) Description of donated property (For a donated vehicle, enter the year, make, model, condition, and mileage, and attach Form 1098-C if required.)
A	THE TYLER FOUNDATION BOSTON, MA 02199	7,243 SHS SENSATA STOCK VIA TRUST
B	THE TYLER FOUNDATION BOSTON, MA 02199	19,799 SHS WARNER CHILCOTT VIA TRUST
C	THE TYLER FOUNDATION BOSTON, MA 02199	8,600 SHS DUNKIN BRANDS VIA TRUST
D		
E		

Note. If the amount you claimed as a deduction for an item is \$500 or less, you do not have to complete columns (d), (e), and (f).

	(c) Date of the contribution	(d) Date acquired by donor (mo., yr.)	(e) How acquired by donor	(f) Donor's cost or adjusted basis	(g) Fair market value (see instructions)	(h) Method used to determine the fair market value
A	02/17/2011	VARIOUS	PSHIP DIST		232,863.	TR REG #20.2031-2
B	03/10/2011	VARIOUS	PSHIP DIST		468,840.	TR REG #20-2031-2
C	11/16/2011	VARIOUS	PSHIP DIST		218,870.	TR REG #20-2031-2
D						
E						

Part II Partial Interests and Restricted Use Property - Complete lines 2a through 2e if you gave less than an entire interest in a property listed in Part I. Complete lines 3a through 3c if the conditions were placed on a contribution listed in Part I; also attach the required statement (see instructions).**2a** Enter the letter from Part I that identifies the property for which you gave less than an entire interest ▶ _____
If Part II applies to more than one property, attach a separate statement.**b** Total amount claimed as a deduction for the property listed in Part I: **(1)** For this tax year ▶ _____
(2) For any prior tax years ▶ _____**c** Name and address of each organization to which any such contribution was made in a prior year (complete only if different from the donee organization above):

Name of charitable organization (donee)

Address (number, street, and room or suite no.)

City or town, state, and ZIP code

d For tangible property, enter the place where the property is located or kept ▶ _____**e** Name of any person, other than the donee organization, having actual possession of the property ▶ _____**3a** Is there a restriction, either temporary or permanent, on the donee's right to use or dispose of the donated property?

Yes No

b Did you give to anyone (other than the donee organization or another organization participating with the donee organization in cooperative fundraising) the right to the income from the donated property or to the possession of the property, including the right to vote donated securities, to acquire the property by purchase or otherwise, or to designate the person having such income, possession, or right to acquire?**c** Is there a restriction limiting the donated property for a particular use?

Name(s) shown on your income tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Section B. Donated Property Over \$5,000 (Except Certain Publicly Traded Securities) - List in this section only items (or groups of similar items) for which you claimed a deduction of more than \$5,000 per item or group (except contributions of certain publicly traded securities reported in Section A). An appraisal is generally required for property listed in Section B (see instructions).**Part I Information on Donated Property - To be completed by the taxpayer and/or the appraiser.****4** Check the box that describes the type of property donated:

- | | | |
|--|--|-------------------------------------|
| <input type="checkbox"/> Art* (contribution of \$20,000 or more) | <input type="checkbox"/> Qualified Conservation Contribution | <input type="checkbox"/> Equipment |
| <input type="checkbox"/> Art* (contribution of less than \$20,000) | <input type="checkbox"/> Other Real Estate | <input type="checkbox"/> Securities |
| <input type="checkbox"/> Collectibles** | <input type="checkbox"/> Intellectual Property | <input type="checkbox"/> Other |

*Art includes paintings, sculptures, watercolors, prints, drawings, ceramics, antiques, decorative arts, textiles, carpets, silver, rare manuscripts, historical memorabilia, and other similar objects.

**Collectibles include coins, stamps, books, gems, jewelry, sports memorabilia, dolls, etc., but not art as defined above.

Note: In certain cases, you must attach a qualified appraisal of the property. See instructions.

5 (a) Description of donated property (if you need more space, attach a separate statement)		(b) If tangible property was donated, give a brief summary of the overall physical condition of the property at the time of the gift	(c) Appraised fair market value
A			
B			
C			
D			

(d) Date acquired by donor (mo., yr.)	(e) How acquired by donor	(f) Donor's cost or adjusted basis	(g) For bargain sales, enter amount received	See instructions	
				(h) Amount claimed as a deduction	(i) Average trading price of securities
A					
B					
C					
D					

Part II Taxpayer (Donor) Statement - List each item included in Part I above that the appraisal identifies as having a value of \$500 or less. See instructions.

I declare that the following item(s) included in Part I above has to the best of my knowledge and belief an appraised value of not more than \$500 (per item). Enter identifying letter from Part I and describe the specific item. See instructions. ▶

Signature of taxpayer (donor) ▶

Date ▶

Part III Declaration of Appraiser

I declare that I am not the donor, the donee, a party to the transaction in which the donor acquired the property, employed by, or related to any of the foregoing persons, or married to any person who is related to any of the foregoing persons. And, if regularly used by the donor, donee, or party to the transaction, I performed the majority of my appraisals during my tax year for other persons.

Also, I declare that I hold myself out to the public as an appraiser or perform appraisals on a regular basis; and that because of my qualifications as described in the appraisal, I am qualified to make appraisals of the type of property being valued. I certify that the appraisal fees were not based on a percentage of the appraised property value. Furthermore, I understand that a false or fraudulent overstatement of the property value as described in the qualified appraisal or this Form 8283 may subject me to the penalty under section 6701(a) (aiding and abetting the understatement of tax liability). In addition, I understand that a substantial or gross valuation misstatement resulting from the appraisal of the value of the property that I know, or reasonably should know, would be used in connection with a return or claim for refund, may subject me to the penalty under section 6695A. I affirm that I have not been barred from presenting evidence or testimony by the Office of Professional Responsibility.

Sign**Here**

Signature ▶

Title ▶

Date ▶

Business address (including room or suite no.)

Identifying number

City or town, state, and ZIP code

Part IV Donee Acknowledgment - To be completed by the charitable organization.

This charitable organization acknowledges that it is a qualified organization under section 170(c) and that it received the donated property as described in Section B, Part I, above on the following date ▶

Furthermore, this organization affirms that in the event it sells, exchanges, or otherwise disposes of the property described in Section B, Part I (or any portion thereof) within 3 years after the date of receipt, it will file Form 8282, Donee Information Return, with the IRS and give the donor a copy of that form. This acknowledgment does not represent agreement with the claimed fair market value.

Does the organization intend to use the property for an unrelated use? ▶ ☐ Yes ☐ No

Name of charitable organization (donee)

Employer identification number

Address (number, street, and room or suite no.)

City or town, state, and ZIP code

Authorized signature

Title

Date

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

▶ Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

WILLARD M ROMNEY & ANN D ROMNEY

Taxpayer's identifying number

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- Secure transmissions
- E-payment options
- More accurate returns
- Easier filing method
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS e-file and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS e-file does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS e-file.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

Statement of Specified Foreign Financial Assets

OMB No. 1545-2195

► See separate instructions

► Attach to your tax return

Attachment
Sequence No. 175

If you have attached additional sheets, check here ☒

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Number, street, and room or suite no. (if a P.O. box, see instructions)

City or town, province or state, and country (including postal code)

BELMONT, MA 02478

For tax year beginning JANUARY 01, 2011, and ending DECEMBER 31, 2011

Note. All information must be in English. Show all amounts in U.S. dollars. Show currency conversion rates in Part I, line 6(2), or Part II, line 6(2).

Type of filer

a Specified individual (1) ☒ Married filing a joint return (2) ☐ Other individual

b Specified domestic entity (1) ☐ Partnership (2) ☐ Corporation (3) ☐ Trust (4) ☐ Estate

Check this box if this is an original, amended, or supplemental Form 8938 for attachment to a previously filed return ☐

Part I Foreign Deposit and Custodial Accounts (see instructions)

If you have more than one account to report, attach a continuation sheet with the same information for each additional account (see instructions).

1	Type of account <input type="checkbox"/> Deposit <input type="checkbox"/> Custodial	2	Account number or other designation
3	Check all that apply a <input type="checkbox"/> Account opened during tax year b <input type="checkbox"/> Account closed during tax year c <input type="checkbox"/> Account jointly owned with spouse d <input type="checkbox"/> No tax item reported in Part III with respect to this asset		
4	Maximum value of account during tax year	\$	
5	Did you use a foreign currency exchange rate to convert the value of the account into U.S. dollars?	<input type="checkbox"/> Yes <input type="checkbox"/> No	
6	If you answered "Yes" to line 5, complete all that apply.		
(1) Foreign currency in which account is maintained		(2) Foreign currency exchange rate used to convert to U.S. dollars	(3) Source of exchange rate used if not from U.S. Treasury Financial Management Service
7	Name of financial institution in which account is maintained		
8	Mailing address of financial institution in which account is maintained. Number, street, and room or suite no.		
9	City or town, province or state, and country (including postal code)		

Part II Other Foreign Assets (see instructions)

Note. If you reported specified foreign financial assets on Forms 3520, 3520-A, 5471, 8621, or 8865, you do not have to include the assets on Form 8938. You must complete Part IV. See instructions.

If you have more than one asset to report, attach a continuation sheet with the same information for each additional asset (see instructions).

1	Description of asset SEE ATTACHED STATEMENT	2	Identifying number or other designation SEE ATTACHED STATEMENT
3	Complete all that apply		
a Date asset acquired during tax year, if applicable			
b Date asset disposed of during tax year, if applicable			
c <input type="checkbox"/> Check if asset jointly owned with spouse d <input type="checkbox"/> Check if no tax item reported in Part III with respect to this asset			
4	Maximum value of asset during tax year (check box that applies)		
a <input type="checkbox"/> \$0 - \$50,000 b <input type="checkbox"/> \$50,001 - \$100,000 c <input type="checkbox"/> \$100,001 - \$150,000 d <input type="checkbox"/> \$150,001 - \$200,000			
e If more than \$200,000, list value \$			
5	Did you use a foreign currency exchange rate to convert the value of the asset into U.S. dollars? <input type="checkbox"/> Yes <input type="checkbox"/> No		

For Paperwork Reduction Act Notice, see the separate instructions.

Form **8938** (11-2011)

Part II Other Foreign Assets (continued)**6** If you answered "Yes" to line 5, complete all that apply.**(1)** Foreign currency in which asset is denominated**(2)** Foreign currency exchange rate used to convert to U.S. dollars**(3)** Source of exchange rate used if not from U.S. Treasury Financial Management Service**7** If asset reported in Part II, line 1, is stock of a foreign entity or an interest in a foreign entity, report the following information.**a** Name of foreign entity SEE ATTACHED STATEMENT**b** Type of foreign entity **(1)** ☐ Partnership **(2)** ☐ Corporation **(3)** ☐ Trust **(4)** ☐ Estate**c** ☐ Check if foreign entity is a PFIC**d** Mailing address of foreign entity. Number, street, and room or suite no.**e** City or town, province or state, and country (including postal code)**8** If asset reported in Part II, line 1, is not stock of a foreign entity or an interest in a foreign entity, enter the following information for the asset.**Note.** If this asset has more than one issuer or counterparty, attach a continuation sheet with the same information for each additional issuer or counterparty (see instructions).**a** Name of issuer or counterpartyCheck if information is for ☐ Issuer ☐ Counterparty**b** Type of issuer or counterparty**(1)** ☐ Individual **(2)** ☐ Partnership **(3)** ☐ Corporation **(4)** ☐ Trust **(5)** ☐ Estate**c** Check if issuer or counterparty is a ☐ U.S. person ☐ Foreign person**d** Mailing address of issuer or counterparty. Number, street, and room or suite no.**e** City or town, province or state, and country (including postal code)**Part III Summary of Tax Items Attributable to Specified Foreign Financial Assets** (see instructions)

Asset Category	Tax item	Amount reported on form or schedule	Where reported	
			Form and line	Schedule and line*
I. Foreign Deposit and Custodial Accounts	a Interest	\$		
	b Dividends	\$		
	c Royalties	\$		
	d Other income	\$		
	e Gains (losses)	\$		
	f Deductions	\$		
	g Credits	\$		
II. Other Foreign Assets	a Interest	\$ 16,374	1040 LN 8A	B LN 4
	b Dividends	\$ 1,450,840	1040 LN 9A	B LN 6
	c Royalties	\$ NONE		
	d Other income	\$ 11,612	1040 LN 8A, 9A, 13, 17, 21	B LN 4&6, D LN 12, E LN 37
	e Gains (losses)	\$ 4,517,935	1040 LN 13	D LN 12
	f Deductions	\$ 1,838	1040 LN 17, 40	E LN 37, A LN 23
	g Credits	\$ 721	1116 LN 30	

Part IV Excepted Specified Foreign Financial Assets (see instructions)

If you reported specified foreign financial assets on the following forms, check the appropriate box(es). Indicate number of forms filed. You do not need to include these assets on Form 8938 for the tax year.

☐ 3520 Number of forms _____
 ☐ 3520-A Number of forms _____
 ☒ 5471 Number of forms 1

☐ 8621 Number of forms _____
 ☒ 8865 Number of forms 2

* All references above related to Form 1040.

Part II																				
Line	1	2	3a	3b	3c	3d	4a \$0 - 50,000	4b \$50,001 - \$100,000	4c \$100,001 - 150,000	4d \$150,001 - \$200,000	4e If more than \$200,000, list value:	5	6(1)	6(2)	6(3)	7a	7b	7c	7d	7e
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST						X					No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS VII, L P	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST									\$	910,475	No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS VII-E, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST									\$	2,053,930	No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS VIII, L P	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST									\$	643,163	No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS VIII-E, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST									\$	2,049,195	No	N/A	N/A	N/A	BCIP ASSOCIATES IV, LP	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST						X					No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS EUROPE III, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST						X					No	N/A	N/A	N/A	SANKATY CREDIT OPPORTUNITIES INVESTORS (OFFSHORE) IV, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST							X				No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS ASIA, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST						X					No	N/A	N/A	N/A	BCIP ASSOCIATES III-B	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST						X					No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS IX, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST									\$	368,632	No	N/A	N/A	N/A	BAIN CAPITAL PARTNERS X, L.P.	PARTNERSHIP		JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL 41	BOSTON MA 02116-5016
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST						X					No	N/A	N/A	N/A	CCG INVESTMENTS BVI, LP *	PARTNERSHIP		C/O GOLDEN GATE CAPITAL ONE EMBARCADERO CENTER 39TH FLOOR	SAN FRANCISCO CA 94111
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST									X		No	N/A	N/A	N/A	GOLDEN GATE CAPITAL INVESTMENTS II (BVI), LP *	PARTNERSHIP		ONE EMBARCADERO CENTER 39TH FLOOR	SAN FRANCISCO CA 94111
	PARTNERSHIP OWNED VIA BLIND GRANTOR TRUST							X				No	N/A	N/A	N/A	GOLDEN GATE CAPITAL INVESTMENTS II-A ADJUNCT (BVI), LP *	PARTNERSHIP		ONE EMBARCADERO CENTER 39TH FLOOR	SAN FRANCISCO CA 94111

Part III

REFER TO FORM 8938

*The highest capital balance during the tax year was used as a reasonable estimate of maximum value based on readily accessible information.

Form **4562**Department of the Treasury
Internal Revenue Service (99)**Depreciation and Amortization**
(Including Information on Listed Property)

OMB No. 1545-0172

2011Attachment
Sequence No. **179**

▶ See separate instructions.

▶ Attach to your tax return.

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Business or activity to which this form relates

THE ANN D. ROMNEY BLIND TRUST

Part I Election To Expense Certain Property Under Section 179*Note: If you have any listed property, complete Part V before you complete Part I.*

1	Maximum amount (see instructions)	1	500,000.
2	Total cost of section 179 property placed in service (see instructions)	2	2.
3	Threshold cost of section 179 property before reduction in limitation (see instructions)	3	2,000,000.
4	Reduction in limitation. Subtract line 3 from line 2. If zero or less, enter -0-	4	
5	Dollar limitation for tax year. Subtract line 4 from line 1. If zero or less, enter -0-. If married filing separately, see instructions	5	500,000.
6	(a) Description of property	(b) Cost (business use only)	(c) Elected cost
	FROM SCHEDULE K-1		2.
7	Listed property. Enter the amount from line 29	7	
8	Total elected cost of section 179 property. Add amounts in column (c), lines 6 and 7	8	2.
9	Tentative deduction. Enter the smaller of line 5 or line 8	9	2.
10	Carryover of disallowed deduction from line 13 of your 2010 Form 4562	10	
11	Business income limitation. Enter the smaller of business income (not less than zero) or line 5 (see instructions)	11	335,470.
12	Section 179 expense deduction. Add lines 9 and 10, but do not enter more than line 11	12	2.
13	Carryover of disallowed deduction to 2012. Add lines 9 and 10, less line 12	13	

*Note: Do not use Part II or Part III below for listed property. Instead, use Part V.***Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property.) (See instructions.)**

14	Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions)	14	
15	Property subject to section 168(f)(1) election	15	
16	Other depreciation (including ACRS)	16	

Part III MACRS Depreciation (Do not include listed property.) (See instructions.)**Section A**

17	MACRS deductions for assets placed in service in tax years beginning before 2011	17	
18	If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here		

Section B - Assets Placed in Service During 2011 Tax Year Using the General Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation (business/investment use only - see instructions)	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
19a 3-year property						
b 5-year property						
c 7-year property						
d 10-year property						
e 15-year property						
f 20-year property						
g 25-year property			25 yrs.		S/L	
h Residential rental property			27.5 yrs.	MM	S/L	
i Nonresidential real property			39 yrs.	MM	S/L	

Section C - Assets Placed in Service During 2011 Tax Year Using the Alternative Depreciation System

20a Class life				S/L	
b 12-year		12 yrs.		S/L	
c 40-year		40 yrs.	MM	S/L	

Part IV Summary (See instructions.)

21	Listed property. Enter amount from line 28	21	
22	Total. Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21. Enter here and on the appropriate lines of your return. Partnerships and S corporations - see instructions	22	2.
23	For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs	23	

SUPPLEMENT TO FORM 1040

SOURCES OF COMPENSATION

OWNER- SHIP	DESCRIPTION	TOTAL WAGES	FEDERAL WITHHELD	SOC. SEC. WITHHELD	MEDICARE WITHHELD
	WITHHOLDING - BACKUP FROM K-1		7.		

GRAND TOTAL 7.

QUALIFIED DIVIDENDS

QUALIFIED DIVIDENDS FROM FORM 1099

ABBOTT LABORATORIES 188.

TOTAL FORM 1099 QUALIFIED DIVIDENDS 188.

PSHIP, S CORP. & ESTATE/TRUST QUALIFIED DIVIDENDS

THE ANN AND MITT ROMNEY 1995 FAMILY	1,154,175.
THE W. MITT ROMNEY BLIND TRUST	214,986.
THE ANN D. ROMNEY BLIND TRUST	852,607.

TOTAL PASS THROUGH QUALIFIED DIVIDENDS 2,221,768.

TOTAL TO 1040, LINE 9B 2,221,956.

SUPPLEMENT TO FORM 1040

SOURCES OF OTHER INCOME

MISC. OTHER INCOME NOT SUBJECT TO S.E. TAX

STATE TAX REFUND WITH NO TAX BENEFIT IN P/Y

-352,905.

LEASE PAYMENT FROM AGUA CALIENTE, LLC

25.

TRAVEL GRANT

1,136.

SUBTOTAL

-351,744.

CANCELLATION OF DEBT FROM SCHEDULE K-1

149,386.

TOTAL TO 1040, LINE 21

-202,358.



SUPPLEMENT TO FORM 1040

=====

BREAKDOWN OF TAX

=====

TAX FROM FORM 1040	1,340,806.
TAX FROM FORM 1040NR	
TAX FROM FORM 8814	
TAX FROM FORM 4972	
TAX FROM RECAPTURE OF EDUCATION CREDIT	
TAX FROM FORM 8621 SEC 1291	28.
TAX DUE TO MAKING A SECTION 962 ELECTION	

TOTAL TAX	----- 1,340,834. =====
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SUPPLEMENT TO SCHEDULE A

MEDICAL AND DENTAL EXPENSES

HEALTH INSURANCE PREMIUMS

15,211.

TOTAL TO SCHEDULE A, LINE 1

15,211.

INVESTMENT INTEREST EXPENSE

THE ANN AND MITT ROMNEY 1995 FAMILY
INTERCONTINENTAL REAL ESTATE INVEST
THE ANN D. ROMNEY BLIND TRUST

15,938.

524.

40,442.

SUBTOTAL OF INVESTMENT INTEREST EXPENSE

56,904.

LESS: DISALLOWED INVESTMENT INTEREST EXP./FORM 4952

NONE

TOTAL TO SCHEDULE A, LINE 14

56,904.

CASH CONTRIBUTIONS

PARTNERSHIP/S CORPORATION/ESTATE AND TRUST

50% ORGANIZATION(S)

THE ANN AND MITT ROMNEY 1995

36.

THE ANN D. ROMNEY BLIND TRUS

163.

OTHER CASH CONTRIBUTIONS

50% ORGANIZATION(S)

THE CHURCH OF LATTER-DAY SAINTS

1,115,484.

30% ORGANIZATION(S)

THE TYLER FOUNDATION

214,516.

TOTAL CASH CONTRIBUTIONS BEFORE LIMITATION

1,330,199.

CASH CONTRIBUTION LIMITATION

NONE

TOTAL TO SCHEDULE A, LINE 16

1,330,199.

SUPPLEMENT TO SCHEDULE A

NONCASH CHARITABLE CONTRIBUTIONS

NONCASH CONTRIBUTIONS FROM FORM 8283	920,573.
TOTAL NONCASH CONTRIBUTIONS BEFORE LIMITATION	920,573.
NONCASH CONTRIBUTION LIMITATION	NONE
TOTAL TO SCHEDULE A, LINE 17	920,573.

OTHER MISC. DEDUCTIONS SUBJECT TO 2% LIMIT

PARTNERSHIP, S CORPORATION AND ESTATE AND TRUST	1,106,200.
TOTAL TO SCHEDULE A, LINE 23	1,106,200.

SUPPLEMENT TO SCHEDULE B

INTEREST INCOME FROM SELLER-FINANCED MORTGAGES

SELLER FINANCED MORT INT

2,177.

TOTAL INT. INC. FROM SELLER-FINANCED MORTGAGES

2,177.

OTHER INTEREST INCOME

MISCELLANEOUS INTEREST INCOME

ACR ENTERPRISES, INC LOAN (ADR)

12,334.

BANK OF AMERICA -

863.

BANK OF AMERICA -

6.

BANK OF AMERICA -

6.

BANK OF AMERICA -

205.

DEPARTMENT OF THE TREASURY

66.

TOTAL

13,480.

PART., S CORP., EST. AND TRUST INTEREST INCOME

THE ANN AND MITT ROMNEY 1995 FAMILY

418,891.

INTERCONTINENTAL REAL ESTATE INVEST

20.

THE W. MITT ROMNEY BLIND TRUST

9,529.

THE ANN D. ROMNEY BLIND TRUST

633,199.

TOTAL

1,061,639.

U.S. GOVERNMENT BONDS AND OTHER OBLIGATION INTEREST INCOME

THE ANN AND MITT ROMNEY 1995 FAMILY

752,576.

THE W. MITT ROMNEY BLIND TRUST

664,045.

THE ANN D. ROMNEY BLIND TRUST

518,858.

TOTAL

1,935,479.

SUPPLEMENT TO SCHEDULE B

TAX-EXEMPT INTEREST FROM PART., S CORP., ESTATE AND TRUST

THE ANN AND MITT ROMNEY 1995 FAMILY	848.	
THE ANN D. ROMNEY BLIND TRUST	481.	

TOTAL		1,329.

TOTAL GROSS INTEREST INCOME		3,014,104.

LESS: ADJUSTMENTS TO INTEREST INCOME		

TAX-EXEMPT INTEREST	(1,329.)	

SUBTOTAL	(1,329.)	
NET INTEREST INCOME TO LINE 2		3,012,775.
		=====



SUPPLEMENT TO SCHEDULE C

=====

GROSS RECEIPTS OR SALES - SCHEDULE C, LINE 1

=====

BUSINESS NAME: AUTHOR/SPEAKING FEES

HOLTZBRINCK PUBLISHING HOLDINGS LP	11,475.
AMERICAN TALENT GROUP LLC	178,500.
THE NEW YORK TIMES SYNDICATION SALES	375.

190,350.
=====

TOTAL TO SCHEDULE C, LINE 1





SUPPLEMENT TO SCHEDULE C

=====

GROSS RECEIPTS OR SALES - SCHEDULE C, LINE 1

=====

BUSINESS NAME: DIRECTOR'S FEES

MARRIOTT INTERNATIONAL

260,390.

TOTAL TO SCHEDULE C, LINE 1

260,390.
=====





SUPPLEMENT TO SCHEDULE D

=====

PART I SHORT-TERM CAPITAL GAINS AND LOSSES - ASSETS HELD ONE YEAR OR LESS
LINE 5 - SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS, AND FIDUCIARIES

ACTIVITY NAME	GAIN/LOSS
-----	-----
THE ANN AND MITT ROMNEY 1995 FAMILY	-804,494.
THE W. MITT ROMNEY BLIND TRUST	-274,964.
THE ANN D. ROMNEY BLIND TRUST	-1,212,662.

TOTAL SHORT-TERM GAINS AND LOSSES FROM K-1'S	-2,292,120.

TOTAL TO SCHEDULE D, LINE 5	-2,292,120.
	=====





SUPPLEMENT TO SCHEDULE D

PART II LONG-TERM CAPITAL GAINS AND LOSSES - ASSETS HELD MORE THAN ONE YEAR
LINE 12 - LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS, AND FIDUCIARIES

ACTIVITY NAME	GAIN/LOSS
W MITT ROMNEY 1996 CRUT (R BRADFORD	36,696.
THE ANN AND MITT ROMNEY 1995 FAMILY	3,011,983.
THE W. MITT ROMNEY BLIND TRUST	653,006.
THE ANN D. ROMNEY BLIND TRUST	5,332,248.
TOTAL LONG-TERM GAINS AND LOSSES FROM K-1'S	9,033,933.
TOTAL TO SCHEDULE D, LINE 12	9,033,933.



SUPPLEMENT TO SCHEDULE D

PART II LONG-TERM CAPITAL GAINS AND LOSSES
LINE 13 CAPITAL GAIN DISTRIBUTIONS

NAME OF PAYER	CAPITAL GAINS
THE ANN AND MITT ROMNEY 95 FAMILY TRUST	12,851.
THE ANN D. ROMNEY BLIND TRUST	11,811.
THE W. MITT ROMNEY BLIND TRUST	14,554.
SUBTOTAL FROM 1099-DIV	39,216.
TOTAL TO SCHEDULE D, LINE 13	39,216.



SUPPLEMENT TO SCHEDULE E

=====

PART II, INCOME OR LOSS FROM PARTNERSHIPS AND S CORPORATIONS

=====

COLUMNS (F) & (G) - PASSIVE INCOME OR LOSS

K-1 NAME: INTERCONTINENTAL REAL ESTATE INVESTMENT FUND I, LLC

ID NUMBER:

DESCRIPTION	INCOME/LOSS
-----	-----
RENTAL REAL ESTATE INCOME OR LOSS	1,005.

ALLOWABLE INCOME/LOSS	1,005.
	=====



WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO SCHEDULE E

INCOME OR LOSS FROM ESTATES AND TRUSTS

(A) NAME	(B) EIN	(C) PASSIVE LOSS OR DEDUCT FROM 8582	(D) PASSIVE INCOME FROM K-1	(E) DEDUCTION OR LOSS FROM K-1	(F) OTHER INCOME FROM K-1
W MITT ROMNEY 1996 CRUT (R BRADFORD MALT, TR			NONE		
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST		-459,294.			
THE W. MITT ROMNEY BLIND TRUST		-3,999.			
THE ANN D. ROMNEY BLIND TRUST			1,785,550.		
THE ANN D. ROMNEY BLIND TRUST				-643,331.	
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST				-516,873.	
THE W. MITT ROMNEY BLIND TRUST				-44,610.	
	TOTAL	-463,293.	1,785,550.	-1204814.	

SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS

COLUMNS (C) & (D) - PASSIVE INCOME OR LOSS

K-1 NAME: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST
ID NUMBER: [REDACTED]

DESCRIPTION	INCOME/LOSS
ORDINARY INCOME OR LOSS	-292,868.
PLUS:	
OTHER INCOME/(LOSS)	-25.
SELF-CHARGED INTEREST	26,589.
NET INCOME/LOSS BEFORE LIMITATIONS	-266,304.
LESS:	
SUSPENDED LOSS CARRYOVER	192,990.
ALLOWABLE INCOME/LOSS	-459,294.

K-1 NAME: THE W. MITT ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

DESCRIPTION	INCOME/LOSS
LESS:	
SUSPENDED LOSS CARRYOVER	3,999.
ALLOWABLE INCOME/LOSS	-3,999.

K-1 NAME: THE ANN D. ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

DESCRIPTION	INCOME/LOSS
ORDINARY INCOME OR LOSS	1,766,393.
PLUS:	
SELF-CHARGED INTEREST	26,589.
NET INCOME/LOSS BEFORE LIMITATIONS	1,792,982.
LESS:	
SUSPENDED LOSS CARRYOVER	7,432.

SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS (CONT'D)

COLUMNS (C) & (D) - PASSIVE INCOME OR LOSS

ALLOWABLE INCOME/LOSS

1,785,550.

SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS

COLUMNS (E) & (F) - NON PASSIVE INCOME OR LOSS

K-1 NAME; THE ANN D. ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

DESCRIPTION	INCOME/LOSS
ORDINARY INCOME OR LOSS	-655,537.
PLUS:	
SECTION 988 GAIN/(LOSS)	4,129.
SECTION 987 GAIN/(LOSS)	32,677.
SWAP INCOME/(LOSS)	128,021.
PFIC MARK TO MARKET INCOME	180,638.
FEE INCOME/(LOSS)	15.
OTHER INCOME/(LOSS)	2,334.
OTHER ORDINARY INCOME/(LOSS)	-8,497.
SUBPART F INCOME/(LOSS)	8,422.
SECTION 1244 STOCK	-711.
DEPLETION	-260.
INVOLUNTARY CONVERSIONS	29.
OTHER PORTFOLIO INCOME/(LOSS)	5,378.
FORWARD CONTRACT GAIN/(LOSS)	108.
LESS:	
INVESTMENT INTEREST EXPENSE	333,735.
SECTION 59(E)(2) EXPENDITURES	6,342.
ALLOWABLE INCOME/LOSS	-643,331.

K-1 NAME; THE ANN AND MITT ROMNEY 1995 FAMILY TRUST
ID NUMBER: [REDACTED]

DESCRIPTION	INCOME/LOSS
ORDINARY INCOME OR LOSS	-278,832.
PLUS:	
SECTION 988 GAIN/(LOSS)	-13,301.
SECTION 987 GAIN/(LOSS)	28,770.
SWAP INCOME/(LOSS)	-4,373.
OTHER INCOME/(LOSS)	16,232.
SUBPART F INCOME/(LOSS)	2,896.
OTHER ORDINARY INCOME/(LOSS)	-17,647.
FEE INCOME/(LOSS)	18.
INVOLUNTARY CONVERSIONS	10.
OTHER PORTFOLIO INCOME/(LOSS)	-1,084.
LESS:	



SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS (CONT'D)

COLUMNS (E) & (F) - NON PASSIVE INCOME OR LOSS

INVESTMENT INTEREST EXPENSE	248,831.
SECTION 59(E)(2) EXPENDITURES	731.

ALLOWABLE INCOME/LOSS	-516,873.
	=====

K-1 NAME; THE W. MITT ROMNEY BLIND TRUST
ID NUMBER:

DESCRIPTION	INCOME/LOSS
-----	-----
ORDINARY INCOME OR LOSS	-31,284.
PLUS:	
SECTION 988 GAIN/(LOSS)	-2,111.
OTHER ORDINARY INCOME/(LOSS)	-5,948.
OTHER INCOME/(LOSS)	1,250.
OTHER PORTFOLIO INCOME/(LOSS)	-4,822.
LESS:	
INVESTMENT INTEREST EXPENSE	1,406.
SECTION 59(E)(2) EXPENDITURES	289.

ALLOWABLE INCOME/LOSS	-44,610.
	=====





SUPPLEMENT TO SCHEDULE SE

=====

TAXPAYER'S NET SELF-EMPLOYMENT INCOME

=====

NET NONFARM PROFIT OR (LOSS)

SCHEDULE C

450,740.

TOTAL NET NONFARM PROFIT OR (LOSS), SECTION A, LINE 2

450,740.
=====





SUPPLEMENT TO FORM 1116

ITEMIZED DEDUCTIONS NOT
DIRECTLY ALLOCABLE TO FOREIGN SOURCE INCOME

TOTAL ITEMIZED DEDUCTIONS	4,681,842.
LESS:	
ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO U.S. SOURCES	3,083,033.
SCHEDULE A INTEREST EXPENSE	56,904.

ITEMIZED DEDUCTIONS NOT DIRECTLY ALLOCABLE	1,541,905.
	=====



SUPPLEMENT TO FORM 1116

SCHEDULE FOR FOREIGN TAXES PAID (ACCRUED)

NAME OF FOREIGN COUNTRY: VARIOUS COUNTRIES
TYPE OF INCOME: PASSIVE INCOME

TOTAL FOREIGN TAXES				
TAXES WITHHELD ON:	IN FOREIGN CURRENCY	CONVERSION RATE	IN U.S. DOLLARS	DATE PAID OR ACCRUED
OTHER			26,884.	12/31/2011
OTHER			20,570.	12/31/2011
OTHER			36,399.	12/31/2011
TOTAL			83,853.	

SUPPLEMENT TO FORM 1116

SCHEDULE FOR FOREIGN TAXES PAID (ACCRUED)

NAME OF FOREIGN COUNTRY: VARIOUS COUNTRIES
TYPE OF INCOME: OTHER INCOME

TAXES WITHHELD ON:	TOTAL FOREIGN TAXES			DATE PAID OR ACCRUED
	IN FOREIGN CURRENCY	CONVERSION RATE	IN U. S. DOLLARS	
OTHER			303.	12/31/2011
TOTAL			303.	

SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - PASSIVE CATEGORY INCOME

YEAR CREDIT AROSE	TTL. FOREIGN TAXES PAID	FOREIGN TAX CREDIT USED	ADJUSTMENT FOR REFUND	BALANCE
2001	25,771.	25,771.		
2002	28,875.	28,875.		
2003	11,173.	11,173.		
2004	87,550.	87,550.		
2005	333,149.	333,149.		
2006	276,386.	276,386.		
2007	275,488.	275,488.		
2008	151,015.	151,015.		
2009	81,461.	62,524.		18,937.
2010	67,173.	67,173.		

TOTAL CARRYBACK/CARRYOVER TO 2011

18,937.

ADJUSTMENTS TO LINE 15 - PASSIVE CATEGORY INCOME

ALLOCATION OF LOSSES FROM OTHER CATEGORIES

-10,364

TOTAL ADJUSTMENTS

-10,364

SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - GENERAL CATEGORY INCOME

YEAR CREDIT AROSE	TTL. FOREIGN TAXES PAID	FOREIGN TAX CREDIT USED	ADJUSTMENT FOR REFUND	BALANCE
2007	148,510.	125,879.		22,631.
2008	636,440.	559,061.		77,379.
2009	56,891.	56,891.		
2010	690.			690.
TOTAL CARRYBACK/CARRYOVER TO 2011				100,700.

SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYOVERS TO 2012 - GENERAL CATEGORY INCOME

CARRYOVER YEAR	TTL. FOREIGN TAXES PAID	FOREIGN TAX CREDIT USED	CARRYBACK TO PRIOR YR	BALANCE
2001			- N/A -	
2002				
2003				
2004				
2005				
2006				
2007	148,510.	125,879.		22,631.
2008	636,440.	559,061.		77,379.
2009	56,891.	56,891.		
2010	690.			690.
2011	303.			303.
TOTAL GENERAL CATEGORY INCOME CARRYOVERS TO 2012				101,003.



SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

=====

ADJUSTMENTS TO LINE 15 - PASSIVE CATEGORY INCOME

ALLOCATION OF LOSSES FROM OTHER CATEGORIES	-10,364

TOTAL ADJUSTMENTS	-10,364
	=====



SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX
=====FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - GENERAL CATEGORY INCOME

YEAR CREDIT AROSE	TTL. FOREIGN TAXES PAID	FOREIGN TAX CREDIT USED	ADJUSTMENT FOR REFUND	BALANCE
-----	-----	-----	-----	-----
2007	148,510.	131,372.		17,138.
2008	636,440.	534,332.		102,108.
2009	56,891.	56,891.		
2010	690.			690.

TOTAL CARRYBACK/CARRYOVER TO 2011				119,936.
				=====

SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX
=====FOREIGN TAX CREDIT CARRYOVERS TO 2012 - GENERAL CATEGORY INCOME

CARRYOVER YEAR	TTL. FOREIGN TAXES PAID	FOREIGN TAX CREDIT USED	CARRYBACK TO PRIOR YR	BALANCE
-----	-----	-----	-----	-----
2001			- N/A -	
2002				
2003				
2004				
2005				
2006				
2007	148,510.	131,372.		17,138.
2008	636,440.	534,332.		102,108.
2009	56,891.	56,891.		
2010	690.			690.
2011	303.			303.
TOTAL GENERAL CATEGORY INCOME				-----
CARRYOVERS TO 2012				120,239.
				=====



SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

WORKSHEET FOR LINE 18

1.	AMOUNT FROM FORM 6251, LINE 28	11372887.
2.	N/A	
3.	N/A	
4.	WORLDWIDE 25% GAINS (FORM 6251, LINE 50)	
5.	MULTIPLY LINE 4 BY .1071	
6.	WORLDWIDE 15% GAINS (FORM 6251, LINE 48)	8,963,132.
7.	MULTIPLY LINE 6 BY .4643	4,161,582.
8.	WORLDWIDE 0% GAINS (FORM 6251, LINE 47)	69,000.
9.	ADD LINES 5, 7 AND 8	4,230,582.
10.	SUBTRACT LINE 9 FROM LINE 1	7,142,305.



SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX
=====RATABLY ALLOCABLE ITEMIZED DEDUCTIONS

ITEMIZED DEDUCTIONS BEFORE PHASE-OUT	2,307,676.
LESS: ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO U. S. SOURCES	2,250,772.
ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO FOREIGN SOURCES	NONE
INTEREST EXPENSE	56,904.
TOTAL DIRECTLY ALLOCABLE ITEMIZED DEDUCTIONS	2,307,676.
RATABLY ALLOCABLE ITEMIZED DEDUCTIONS	NONE

=====GROSS INCOME RECOMPUTED FOR ALTERNATIVE MINIMUM TAX

GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF ITEMIZED DEDUCTIONS (REGULAR TAX)	18,215,457.
PLUS ADJUSTMENTS AND PREFERENCES RELATED TO INCOME: ADJUSTED GAIN OR LOSS	-341.
GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF ITEMIZED DEDUCTIONS (ALTERNATIVE MINIMUM TAX)	18,215,116.
LESS EXCLUDED AND EXEMPT INCOME	NONE
PLUS AMOUNT FROM FORM 6251, LINE 12	NONE
GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF INTEREST DEDUCTION (ALTERNATIVE MINIMUM TAX)	18,215,116.

=====

FORM 4797 - PART I: SALES OR EXCHANGES OF PROPERTY USED IN A TRADE OR BUSINESS AND INVOLUNTARY
CONVERSIONS FROM OTHER THAN CASUALTY OR THEFTS

(A)	(B)	(C)	(D)	(E)	(F)	(G)
DESCRIP. OF PROPERTY	DATE	DATE	GROSS	DEPRECIATION	COST OR OTHER BASIS PLUS IMPROVEMENTS & EXPENSE OF SALE	LOSS/GAIN
ACQUIRED	SOLD	SALES PRICE	ALLOWED			
THE ANN AND MITT ROMNEY 1995 FAMILY						-115,309.
THE ANN AND MITT ROMNEY 1995 FAMILY						-207,778.
THE ANN D. ROMNEY BLIND TRUST						-161,524.
PART I SEC. 1231 GAIN AND LOSS						-484,611.

FORM 4797 - PART I: SALES OR EXCHANGES OF PROPERTY USED IN A TRADE OR BUSINESS AND INVOLUNTARY
CONVERSIONS FROM OTHER THAN CASUALTY OR THEFTS - ALT. MINIMUM TAX

(A)	(B)	(C)	(D)	(E)	(F)	(G)
DESCRIP. OF PROPERTY	DATE	DATE	GROSS	DEPRECIATION	COST OR OTHER BASIS PLUS IMPROVEMENTS & EXPENSE OF SALE	LOSS/GAIN
ACQUIRED	SOLD	SALES PRICE	ALLOWED			
THE ANN AND MITT ROMNEY 1995 FAMILY						-115,650.
THE ANN AND MITT ROMNEY 1995 FAMILY						-207,778.
THE ANN D. ROMNEY BLIND TRUST						-161,524.
PART I SEC. 1231 GAIN AND LOSS						-484,952.

SUPPLEMENT TO FORM 6251

DISPOSITION OF PROPERTY

SOURCE:	REGULAR GAIN/LOSS	AMT GAIN/LOSS	GAIN/LOSS ADJUSTMENT
FORM 4797	-484,572.	-484,913.	-341.
TOTAL TO FORM 6251, LINE 17			-341.

PASSIVE ACTIVITY LOSS

DESCRIPTION	REGULAR INC. /LOSS	AMT INC. /LOSS	PASSIVE ADJUSTMENT
THE ANN AND MITT ROMNEY 1995 FAMILY INTERCONTINENTAL REAL ESTATE INVEST	-459,294. 1,005.	-473,069. 1,008.	-13,775. 3.
THE W. MITT ROMNEY BLIND TRUST	-3,999.	-4,002.	-3.
THE ANN D. ROMNEY BLIND TRUST	1,785,550.	1,775,916.	-9,634.
TOTAL TO FORM 6251, LINE 19			-23,409.

SUPPLEMENT TO FORM 6251

PASSIVE ACTIVITY - INCOME AND LOSS DETAIL

	REGULAR INC. /LOSS	AMT INC. /LOSS
ACTIVITY - THE ANN AND MITT ROMNEY 1995 FAMILY		
ORDINARY INCOME OR LOSS	-292,868.	
PLUS: OTHER INCOME	26,564.	
REGULAR INCOME OR LOSS BEFORE LIMITATIONS	-266,304.	-266,304.
PLUS: POST-86 DEPRECIATION ADJUSTMENT		-8,011.
POST-86 DISPOSITION GAIN OR LOSS		-4,883.
AMT INCOME OR LOSS BEFORE LIMITATIONS		-279,198.
LESS: PRIOR YEAR SUSPENDED LOSS	192,990.	193,871.
INCOME OR LOSS AFTER PASSIVE	-459,294.	-473,069.
ALLOWABLE INCOME OR LOSS	-459,294.	-473,069.

ACTIVITY - INTERCONTINENTAL REAL ESTATE INVEST

RENTAL REAL ESTATE INCOME OR LOSS	1,005.	
REGULAR INCOME OR LOSS BEFORE LIMITATIONS	1,005.	1,005.
PLUS: POST-86 DEPRECIATION ADJUSTMENT		3.
AMT INCOME OR LOSS BEFORE LIMITATIONS		1,008.
ALLOWABLE INCOME OR LOSS	1,005.	1,008.

SUPPLEMENT TO FORM 6251

PASSIVE ACTIVITY - INCOME AND LOSS DETAIL (CONT'D)

	REGULAR INC. /LOSS	AMT INC. /LOSS
ACTIVITY - THE W. MITT ROMNEY BLIND TRUST		
INCOME OR LOSS	NONE	
REGULAR INCOME OR LOSS BEFORE LIMITATIONS		
LESS: PRIOR YEAR SUSPENDED LOSS	3,999.	4,002.
INCOME OR LOSS AFTER PASSIVE	-3,999.	-4,002.
ALLOWABLE INCOME OR LOSS	-3,999.	-4,002.

ACTIVITY - THE ANN D. ROMNEY BLIND TRUST

ORDINARY INCOME OR LOSS	1,766,393.	
PLUS: OTHER INCOME	26,589.	
REGULAR INCOME OR LOSS BEFORE LIMITATIONS	1,792,982.	1,792,982.
PLUS: POST-86 DEPRECIATION ADJUSTMENT		-4,573.
POST-86 DISPOSITION GAIN OR LOSS		-5,024.
AMT INCOME OR LOSS BEFORE LIMITATIONS		1,783,385.
LESS: PRIOR YEAR SUSPENDED LOSS	7,432.	7,469.
INCOME OR LOSS AFTER PASSIVE	1,785,550.	1,775,916.
ALLOWABLE INCOME OR LOSS	1,785,550.	1,775,916.

SUPPLEMENT TO FORM 6251

LINE 29 - EXEMPTION WORKSHEET

1.	\$48,450. IF SINGLE OR HEAD OF HOUSEHOLD	
	\$74,450. IF MARRIED FILING JT. OR QUAL. WIDOW(ER)	74,450.
	\$37,225. IF MARRIED FILING SEPARATELY	
2.	ALTERNATIVE MINIMUM TAXABLE INCOME, LINE 28	11,372,887.
3.	\$112,500. IF SINGLE OR HEAD OF HOUSEHOLD	
	\$150,000. IF MFJ OR QUAL. WIDOW(ER)	150,000.
	\$ 75,000. IF MARRIED FILING SEPARATELY	-----
4.	LINE 2 LESS LINE 3	11,222,887.
5.	MULTIPLY LINE 4 BY 25%	2,805,722.

6.	EXEMPTION AMOUNT (LINE 1 LESS LINE 5)	NONE
		=====

SUPPLEMENT TO FORM 6251

LINE 42 - WORKSHEET

1.	AMOUNT FROM FORM 6251, LINE 41	2,340,755.
2.	LINE 1 MULTIPLIED BY 28%	655,411.
3.	\$3,500 OR \$1,750 IF MARRIED FILING SEPARATELY	3,500.
4.	TOTAL TO FORM 6251, LINE 42 (LINE 2 LESS LINE 3)	651,911.

LINE 53 - WORKSHEET

1.	AMOUNT FROM FORM 6251, LINE 36	11,372,887.
2.	LINE 1 MULTIPLIED BY 28%	3,184,408.
3.	\$3,500 OR \$1,750 IF MARRIED FILING SEPARATELY	3,500.
4.	TOTAL TO FORM 6251, LINE 53 (LINE 2 LESS LINE 3)	3,180,908.

SUPPLEMENT TO FORM 4952

DETAIL OF INVESTMENT INTEREST EXPENSE

DESCRIPTION	CURRENT YEAR INV. INT.	PRIOR YEAR DISALLOWED INV. INT.
THE ANN AND MITT ROMNEY 1995 FAMILY	15,938.	
INTERCONTINENTAL REAL ESTATE INVEST	524.	
THE ANN D. ROMNEY BLIND TRUST	40,442.	
THE ANN D. ROMNEY BLIND TRUST	333,735.	
THE ANN AND MITT ROMNEY 1995 FAMILY	248,831.	
THE W. MITT ROMNEY BLIND TRUST	1,406.	
TOTAL INVESTMENT INTEREST EXPENSE	640,876.	

SUPPLEMENT TO FORM 4952

GAIN FROM INVESTMENT PROPERTIES

	ORDINARY GAIN	SHORT TERM LOSS	GAIN	LONG TERM LOSS	GAIN
CAP. GAIN DIST					39,216.
SCHEDULE D		2,292,120.			9,033,933.
FORM 6781			11,214.		16,820.
TOTAL		2,292,120.	11,214.		9,089,969.

NET GAIN - PROPERTY HELD FOR INVESTMENT - FORM 4952 LINE 4D 6,809,063.

ELECTION TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INCOME

GROSS INCOME EXCLUDING QUAL. DIV. - FORM 4952 LINE 4C 3,235,572.
ORDINARY GAIN - PROPERTY HELD FOR INVESTMENT

TOTAL INCOME BEFORE CAPITAL GAIN 3,235,572.

TOTAL INVESTMENT INTEREST EXPENSES - FORM 4952 LN. 3 640,876.
INVESTMENT EXPENSES - FORM 4952 LINE 5 832,261.

TOTAL EXPENSES 1,473,137.

EXCESS TOTAL EXPENSES OVER TOTAL INCOME NONE

QUALIFIED DIVIDENDS 2,221,956.

NET LONG-TERM CAPITAL GAIN - INVESTMENT PROPERTY 9,089,969.
NET SHORT-TERM CAPITAL LOSS - INVESTMENT PROPERTY 2,280,906.

NET CAPITAL GAIN 6,809,063.

NET CAPITAL GAIN YOU MAY ELECT TO REPORT AS ORDINARY NONE

CONTINUED...

STATEMENT 39

WILLARD M ROMNEY & ANN D ROMNEY

SUPPLEMENT TO FORM 4952

ELECTION TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INCOME (CONT'D)

QUALIFIED DIVIDENDS YOU MAY ELECT TO INCLUDE IN INV. INC.	NONE
NET CAPITAL GAIN ELECTED TO BE REPORTED AS ORDINARY	NONE
QUALIFIED DIVIDENDS ELECTED TO BE INCLUDED IN INV. INC.	NONE
TOTAL ELECTION TO BE INCLUDED IN INVESTMENT INCOME	NONE
- FORM 4952 LINE 4G	

SUPPLEMENT TO FORM 4952

DETAIL OF INVESTMENT INCOME MINUS EXPENSES

1. CHILD'S INCOME FROM FORM 8814	
2. INTEREST INCOME	15,657.
3. DIVIDEND INCOME	188.
4. ANNUITIES	
5. ROYALTY INCOME.....	
6. K-1 SOURCES INVESTMENT INCOME	5,441,683.

7. GROSS INVESTMENT INCOME	5,457,528.
8. QUALIFIED DIVIDENDS	2,221,956.

9. GROSS INVESTMENT INCOME EXCLUDING QUALIFIED DIV.	3,235,572.
10. ORDINARY SECTION 1245, 1250 & 1254 INCOME	
11. NET CAPITAL GAIN FROM INVESTMENT PROPERTY	6,809,063.
12. NET GAIN FROM INVESTMENT PROPERTY	6,809,063.
13. LINE 12 LESS LINE 11	
14. INVESTMENT INCOME ELECTION	NONE

15. TOTAL INVESTMENT INCOME	3,235,572.
16. ROYALTY EXPENSES	
17. INVESTMENT EXPENSES	832,261.

18. TOTAL INVESTMENT EXPENSES	832,261.

19. TOTAL NET INVESTMENT INCOME	2,403,311.
	=====

SUPPLEMENT TO FORM 4952 - AMT

GAIN FROM INVESTMENT PROPERTIES - AMT

	ORDINARY GAIN	SHORT TERM LOSS	GAIN	LONG TERM LOSS	GAIN
CAP. GAIN DIST					39,216.
SCHEDULE D		2,292,120.			9,033,933.
FORM 6781			11,214.		16,820.
TOTAL		2,292,120.	11,214.		9,089,969.

NET GAIN - PROPERTY HELD FOR INVESTMENT - FORM 4952 LINE 4D 6,809,063.

ELEC. TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INC. - AMT

GROSS INCOME EXCLUDING QUAL. DIV. - FORM 4952 LINE 4C 3,235,572.
ORDINARY GAIN - PROPERTY HELD FOR INVESTMENT

TOTAL INCOME BEFORE CAPITAL GAIN 3,235,572.

TOTAL INVESTMENT INTEREST EXPENSES - FORM 4952 LINE 3 640,876.
INVESTMENT EXPENSES - FORM 4952 LINE 5

TOTAL EXPENSES 640,876.

EXCESS TOTAL EXPENSES OVER TOTAL INCOME NONE

QUALIFIED DIVIDENDS 2,221,956.

NET LONG-TERM CAPITAL GAIN - INVESTMENT PROPERTY 9,089,969.
NET SHORT-TERM CAPITAL LOSS - INVESTMENT PROPERTY 2,280,906.

NET CAPITAL GAIN 6,809,063.

NET CAPITAL GAIN YOU MAY ELECT TO REPORT AS ORDINARY NONE
QUALIFIED DIVIDENDS YOU MAY ELECT TO INCLUDE IN INV. INC. NONE

NET CAPITAL GAIN ELECTED TO BE REPORTED AS ORDINARY NONE
QUALIFIED DIVIDENDS ELECTED TO BE INCLUDED IN INV. INC. NONE

WILLARD M ROMNEY & ANN D ROMNEY



SUPPLEMENT TO FORM 4952 - AMT

=====

ELEC. TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INC. - AMT (CONT' D)

TOTAL ELECTION TO BE INCLUDED IN INVESTMENT INCOME
- FORM 4952 AMT LINE 4G

NONE

=====



SUPPLEMENT TO FORM 4952 - AMT

DETAIL OF INVESTMENT INCOME MINUS EXPENSES FOR ALT. MIN. TAX

1. CHILD'S INCOME FROM FORM 8814	
2. INTEREST INCOME	15,657.
3. PRIVATE ACTIVITY BONDS	
4. DIVIDEND INCOME	188.
5. ANNUITIES	
6. ROYALTY INCOME	
7. K-1 SOURCES INVESTMENT INCOME	5,441,683.

8. GROSS INVESTMENT INCOME	5,457,528.
9. QUALIFIED DIVIDENDS	2,221,956.

10. GROSS INVESTMENT INCOME EXCLUDING QUALIFIED DIV	3,235,572.
11. ORDINARY SECTION 1245, 1250, & 1254 INCOME	
12. NET CAPITAL GAIN FROM INVESTMENT PROPERTY	6,809,063.
13. NET GAIN FROM INVESTMENT PROPERTY	6,809,063.
14. LINE 13 LESS LINE 12	
15. INVESTMENT INCOME ELECTION	NONE

16. TOTAL INVESTMENT INCOME	3,235,572.
17. ROYALTY EXPENSES	
18. INVESTMENT EXPENSES	
19. PRIVATE ACTIVITY BONDS	

20. TOTAL INVESTMENT EXPENSES	

21. TOTAL NET INVESTMENT INCOME	3,235,572.
	=====



SUPPLEMENT TO FORM 5884

=====

PASS-THROUGH WORK OPPORTUNITY CREDITS

=====

THE ANN AND MITT ROMNEY 1995 FAMILY	57.
THE ANN D. ROMNEY BLIND TRUST	57.

TOTAL TO LINE 3 OF FORM 5884	114.
	=====



WORKSHEET 7 - ACTIVITIES WITH LOSSES REPORTED ON TWO OR MORE FORMS

[REDACTED]

[REDACTED]

[REDACTED]

SUPPLEMENT TO FORM 8582-CR

TAX ATTRIBUTABLE TO PASSIVE INCOME - LINE 6

TOTAL TAX LIABILITY		1,340,806.
TAXABLE INCOME INCLUDING PASSIVE INCOME	9,007,709.	
LESS: NET PASSIVE INCOME FROM FORM 8582	838,651.	
PLUS: LOSSES FROM DISPOSITION		
INCOME WITHOUT PASSIVE INCOME	8,169,058.	
LESS: TAX ON NON-PASSIVE INCOME		1,215,009.
TAX ATTRIBUTABLE TO PASSIVE INCOME, LINE 6		125,797.

SUPPLEMENT TO FORM 8846

FLOW-THROUGH TIP CREDIT

THE ANN AND MITT ROMNEY 1995 FAMILY
THE ANN D. ROMNEY BLIND TRUST

302.
302.

TOTAL TO LINE 5, FORM 8846

604.

WILLARD M ROMNEY & ANN D ROMNEY



SUPPLEMENT TO FORM 8844

=====

FLOW-THROUGH EMPOWERMENT ZONE EMPLOYMENT CREDIT

=====

THE ANN D. ROMNEY BLIND TRUST

27.

TOTAL TO LINE 3 OF FORM 8844

27.

=====



Form 1041

Department of the Treasury - Internal Revenue Service

U.S. Income Tax Return for Estates and Trusts

2011

OMB No. 1545-0092

A Check all that apply:

- ☐ Decedent's estate
☐ Simple trust
☐ Complex trust
☐ Qualified disability trust
☐ ESBT (S portion only)
☒ Grantor type trust
☐ Bankruptcy estate - Ch. 7
☐ Bankruptcy estate - Ch. 11
☐ Pooled income fund

For calendar year 2011 or fiscal year beginning

, 2011, and ending

, 20

Name of estate or trust (If a grantor type trust, see the instructions.)

THE W. MITT ROMNEY BLIND TRUST

Name and title of fiduciary

R. BRADFORD MALT, TRUSTEE

Number, street, and room or suite no. (If a P.O. box, see the instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code

BOSTON, MA 02199

C Employer identification number

D Date entity created

12/31/2002

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.

☐ Described in sec. 4947(a)(1). Check hereIf not a private foundation . . . ☐☐ Described in sec. 4947(a)(2)

B Number of Schedules K-1 attached (see instructions) 1

F Check applicable boxes:

☐ Initial return☐ Final return☐ Amended return☐ Change in fiduciary☐ Change in fiduciary's name☐ Change in trust's name☐ Change in fiduciary's address

G Check here if the estate or filing trust made a section 645 election

	1	2
Income	1 Interest income	1
	2a Total ordinary dividends	2a
	b Qualified dividends allocable to: (1) Beneficiaries (2) Estate or trust	2b
	3 Business income or (loss). Attach Schedule C or C-EZ (Form 1040)	3
	4 Capital gain or (loss). Attach Schedule D (Form 1041)	4
	5 Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040)	5
	6 Farm income or (loss). Attach Schedule F (Form 1040)	6
	7 Ordinary gain or (loss). Attach Form 4797	7
	8 Other income. List type and amount	8
9 Total income. Combine lines 1, 2a, and 3 through 8	9	
Deductions	10 Interest. Check if Form 4952 is attached <input type="checkbox"/>	10
	11 Taxes	11
	12 Fiduciary fees	12
	13 Charitable deduction (from Schedule A, line 7)	13
	14 Attorney, accountant, and return preparer fees	14
	15a Other deductions not subject to the 2% floor (attach schedule)	15a
	b Allowable miscellaneous itemized deductions subject to the 2% floor	15b
	16 Add lines 10 through 15b	16
	17 Adjusted total income or (loss). Subtract line 16 from line 9	17
	18 Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041)	18
	19 Estate tax deduction including certain generation-skipping taxes (attach computation)	19
	20 Exemption	20
21 Add lines 18 through 20	21	
Tax and Payments	22 Taxable income. Subtract line 21 from line 17. If a loss, see instructions	22
	23 Total tax (from Schedule G, line 7)	23
	24 Payments: a 2011 estimated tax payments and amount applied from 2010 return	24a
	b Estimated tax payments allocated to beneficiaries (from Form 1041-T)	24b
	c Subtract line 24b from line 24a	24c
	d Tax paid with Form 7004 (see instructions)	24d
	e Federal income tax withheld. If any is from Form(s) 1099, check <input type="checkbox"/>	24e
	Other payments: f Form 2439 ; g Form 4136 ; Total	24h
	25 Total payments. Add lines 24c through 24e, and 24h	25
	26 Estimated tax penalty (see instructions)	26
27 Tax due. If line 25 is smaller than the total of lines 23 and 26, enter amount owed	27	
28 Overpayment. If line 25 is larger than the total of lines 23 and 26, enter amount overpaid	28	
29 Amount of line 28 to be: a Credited to 2012 estimated tax ; b Refunded	29	

Sign Here

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/12

PTIN

Check if self-employed ☐

Firm's name PRICewaterhouseCOOPERS LLP

Firm's EIN

Firm's address 125 HIGH STREET

Phone no.

BOSTON, MA

02110

**Application for Automatic Extension of Time To File Certain
Business Income Tax, Information, and Other Returns**

► **File a separate application for each return.**
► **See separate instructions.**

OMB No. 1545-0233

**Print
or
Type**

Name

THE W. MITT ROMNEY BLIND TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)).

BOSTON, MA 02199

Note. File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

Application Is For:	Form Code	Application Is For:	Form Code
Form 1065	09	Form 1041 (estate other than a bankruptcy estate)	04
Form 8804	31	Form 1041 (trust)	05

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below)

Application Is For:	Form Code	Application Is For:	Form Code
Form 706-GS(D)	01	Form 1120-ND (section 4951 taxes)	20
Form 706-GS(T)	02	Form 1120-PC	21
Form 1041 (bankruptcy estate only)	03	Form 1120-POL	22
Form 1041-N	06	Form 1120-REIT	23
Form 1041-QFT	07	Form 1120-RIC	24
Form 1042	08	Form 1120S	25
Form 1065-B	10	Form 1120-SF	26
Form 1066	11	Form 3520-A	27
Form 1120	12	Form 8612	28
Form 1120-C	34	Form 8613	29
Form 1120-F	15	Form 8725	30
Form 1120-FSC	16	Form 8831	32
Form 1120-H	17	Form 8876	33
Form 1120-L	18	Form 8924	35
Form 1120-ND	19	Form 8928	36

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐
If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here ☐

5 a The application is for calendar year 20 11 , or tax year beginning _____, 20 _____, and ending _____, 20 _____

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax **6** 0

7 Total payments and credits (see instructions) **7** 0

8 Balance due. Subtract line 7 from line 6 (see instructions) **8** 0

For Privacy Act and Paperwork Reduction Act Notice, see separate Instructions.

Form **7004** (Rev. 11-2011)

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

1	Amounts paid or permanently set aside for charitable purposes from gross income (see instructions)	1
2	Tax-exempt income allocable to charitable contributions (see instructions)	2
3	Subtract line 2 from line 1	3
4	Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes	4
5	Add lines 3 and 4	5
6	Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions)	6
7	Charitable deduction. Subtract line 6 from line 5. Enter here and on page 1, line 13	7

Schedule B Income Distribution Deduction

1	Adjusted total income (see instructions)	1
2	Adjusted tax-exempt interest	2
3	Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions)	3
4	Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion)	4
5	Capital gains for the tax year included on Schedule A, line 1 (see instructions)	5
6	Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number	6
7	Distributable net income. Combine lines 1 through 6. If zero or less, enter -0-	7
8	If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law	8
9	Income required to be distributed currently	9
10	Other amounts paid, credited, or otherwise required to be distributed	10
11	Total distributions. Add lines 9 and 10. If greater than line 8, see instructions	11
12	Enter the amount of tax-exempt income included on line 11	12
13	Tentative income distribution deduction. Subtract line 12 from line 11	13
14	Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0-	14
15	Income distribution deduction. Enter the smaller of line 13 or line 14 here and on page 1, line 18	15

Schedule G Tax Computation (see instructions)

1	Tax:	a	Tax on taxable income (see instructions)	1a	1d
	b	Tax on lump-sum distributions. Attach Form 4972	1b		
	c	Alternative minimum tax (from Schedule I (Form 1041), line 56)	1c		
	d	Total. Add lines 1a through 1c			
2a	Foreign tax credit. Attach Form 1116	2a		2d	3
	b	General business credit. Attach Form 3800	2b		
	c	Credit for prior year minimum tax. Attach Form 8801	2c		
	d	Bond credits. Attach Form 8912	2d		
3	Total credits. Add lines 2a through 2d				4
4	Subtract line 3 from line 1d. If zero or less, enter -0-				5
5	Recapture taxes. Check if from: <input type="checkbox"/> Form 4255 <input type="checkbox"/> Form 8611				6
6	Household employment taxes. Attach Schedule H (Form 1040)				7
7	Total tax. Add lines 4 through 6. Enter here and on page 1, line 23				

Other Information

	Yes	No
1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends ► \$ _____		X
2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement?		X
3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ► _____		X
4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions		X
5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment		X
6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) ► <input type="checkbox"/>		
7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) ► <input type="checkbox"/>		
8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here ► <input type="checkbox"/>		
9 Are any present or future trust beneficiaries skip persons? See instructions		X

ACCOUNT NAME: THE W. MITT ROMNEY BLIND TRUST

TRUST I.D. NUMBER: [REDACTED]

R. BRADFORD MALT, TRUSTEE
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

WILLARD M. ROMNEY
[REDACTED]
BELMONT, MA 02478

I.D. NUMBER: [REDACTED]

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST	652,018.
(ENTER ON FORM 1040, LINE 8A)	
OTHER INTEREST INCOME	3,998.
(ENTER ON FORM 1040, LINE 8A)	
FOREIGN INTEREST INCOME	5,531.
(ENTER ON FORM 1040, LINE 8A & FORM 1116)	
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS	
QUALIFIED	12,027.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	12,027.
(ENTER ON FORM 1040, LINE 9A)	
ORDINARY DIVIDENDS	
QUALIFIED	68,233.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	255,365.
(ENTER ON FORM 1040, LINE 9A)	
FOREIGN DIVIDENDS	
QUALIFIED	146,753.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	149,713.
(ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116)	
SHORT TERM GAINS OR LOSSES:	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	9,923.
(ENTER ON SCHEDULE D, LINE 5, COLUMN F)	
OTHER CAPITAL GAIN OR LOSS	-284,887.
(ENTER ON SCHEDULE D, PART I, LINE 3)	
SECTION 1256 GAIN OR LOSS	-11,468.
(SEE SCHEDULE D, LINE 4 INSTRUCTIONS)	
LONG TERM GAINS OR LOSSES:	
CAPITAL GAIN DISTRIBUTIONS	

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

TOTAL FOR YEAR	14,554.
(ENTER ON SCHEDULE D, LINE 13, COLUMN F)	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	
TOTAL FOR YEAR	158.
(ENTER ON SCHEDULE D, LINE 12, COLUMN F)	
OTHER CAPITAL GAIN OR LOSS	
TOTAL FOR YEAR	652,848.
(ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)	
SECTION 1256 GAIN OR LOSS	-17,203.
(SEE SCHEDULE D, LINE 11 INSTRUCTIONS)	
OTHER TAXABLE INCOME	-11,920.
(ENTER ON FORM 1040, LINE 21)	
PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES	-32,690.
(ENTER ON SCHEDULE E, PART II)	

D E D U C T I O N S

OTHER DEDUCTIONS SUBJECT TO 2% AGI	228,365.
(ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)	

M I S C E L L A N E O U S I N F O R M A T I O N

NONTAXABLE DIVIDENDS	2,078.
(FOR INFORMATIONAL PURPOSES ONLY)	

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

COUNTRY	FOREIGN INCOME	EXPENSES	TAXES	DATE PAID
VARIOUS COUNTRIES	155,886.	31,782.	20,570.	12/31/2011

O T H E R I N F O R M A T I O N

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

LINE 16: FOREIGN INFORMATION

16B: \$(26,944)

16C: \$(23,375)

16G: \$1,406

FOREIGN QUALIFIED DIVIDENDS: \$146,968

AMT ITEMS:

LINE 17E: \$289

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Supplemental Income and Loss
(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Name(s) shown on return

THE W. MITT ROMNEY BLIND TRUST

Your social security number

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

☐ Yes ☐ No

B If "Yes," did you or will you file all required Forms 1099?

☐ Yes ☐ No

Part I Income or Loss From Rental Real Estate and Royalties Note. If you are in the business of renting personal property, use
Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

1	Physical address of each property-street, city, state, zip	Type-from list below	2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions.	Fair Rental Days	Personal Use Days	QJV
A			A	N/A		
B			B			
C			C			

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:		Properties		
		A	B	C
3a	Merchant card and third party payments. For 2011, enter -0-	3a		
b	Payments not reported to you on line 3a	3b		
4	Total not including amounts on line 3a that are not income (see instructions)	4		
Expenses:				
5	Advertising	5		
6	Auto and travel (see instructions)	6		
7	Cleaning and maintenance	7		
8	Commissions	8		
9	Insurance	9		
10	Legal and other professional fees	10		
11	Management fees	11		
12	Mortgage interest paid to banks, etc. (see instructions)	12		
13	Other interest	13		
14	Repairs	14		
15	Supplies	15		
16	Taxes	16		
17	Utilities	17		
18	Depreciation expense or depletion	18		
19	Other (list) ▶	19		
20	Total expenses. Add lines 5 through 19	20		
21	Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198	21		
22	Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions)	22	()	()
23a	Total of all amounts reported on line 3a for all rental properties	23a		
b	Total of all amounts reported on line 3a for all royalty properties	23b		
c	Total of all amounts reported on line 4 for all rental properties	23c		
d	Total of all amounts reported on line 4 for all royalty properties	23d		
e	Total of all amounts reported on line 12 for all properties	23e		
f	Total of all amounts reported on line 18 for all properties	23f		
g	Total of all amounts reported on line 20 for all properties	23g		
24	Income. Add positive amounts shown on line 21. Do not include any losses	24		
25	Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here.	25	()	
26	Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2	26		

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

THE W. MITT ROMNEY BLIND TRUST

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.

Part II Income or Loss From Partnerships and S Corporations Note. If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

- 27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☐ Yes ☐ No

28	(a) Name	(b) Enter P for partnership; S for S corporation	(c) Check if foreign partnership	(d) Employer identification number	(e) Check if any amount is not at risk
A					
B	ATTACHMENT 4				
C					
D					

Passive Income and Loss		Nonpassive Income and Loss		
(f) Passive loss allowed (attach Form 8582 if required)	(g) Passive income from Schedule K-1	(h) Nonpassive loss from Schedule K-1	(i) Section 179 expense deduction from Form 4562	(j) Nonpassive income from Schedule K-1
A				
B				
C				
D				
29a Totals				
b Totals		-32,690.		
30 Add columns (g) and (j) of line 29a				30
31 Add columns (f), (h), and (i) of line 29b				31 (32,690.)
32 Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below				32 -32,690.

Part III Income or Loss From Estates and Trusts

33		(a) Name		(b) Employer identification number	
A					
B					
Passive Income and Loss				Nonpassive Income and Loss	
(c) Passive deduction or loss allowed (attach Form 8582 if required)		(d) Passive income from Schedule K-1		(e) Deduction or loss from Schedule K-1	
A					
B					
34a Totals					
b Totals					
35 Add columns (d) and (f) of line 34a				35	
36 Add columns (c) and (e) of line 34b				36	(
37 Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below				37	

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

38	(a) Name	(b) Employer identification number	(c) Excess inclusion from Schedules Q, line 2c (see instructions)	(d) Taxable income (net loss) from Schedules Q, line 1b	(e) Income from Schedules Q, line 3b
39 Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below					39

Part V Summary

40 Net farm rental income or (loss) from Form 4835. Also, complete line 42 below	40	
41 Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18	41	-32,690.
42 Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions)	42	
43 Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules	43	

Form **6781**Department of the Treasury
Internal Revenue Service**Gains and Losses From Section 1256
Contracts and Straddles**

▶ Attach to your tax return.

OMB No. 1545-0644

2011Attachment
Sequence No. **82**

Name(s) shown on tax return

THE W. MITT ROMNEY BLIND TRUST

Identifying number

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

(a) Identification of account	(b) (Loss)	(c) Gain
1 ATTACHMENT 5		
2 Add the amounts on line 1 in columns (b) and (c)	2 (28,671)	
3 Net gain or (loss). Combine line 2, columns (b) and (c)	3	-28,671.
4 Form 1099-B adjustments. See instructions and attach schedule	4	
5 Combine lines 3 and 4	5	-28,671.
Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.		
6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number	6	
7 Combine lines 5 and 6	7	-28,671.
8 Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions).	8	-11,468.
9 Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions).	9	-17,203.

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.**Section A - Losses From Straddles**

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10							
11a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)						11a ()	
b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)						11b ()	

Section B - Gains From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-
12					
13a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13a
b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13b

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14				

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

2011

Employer identification number

THE W. MITT ROMNEY BLIND TRUST

[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -284,887.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

Employer identification number

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

[illegible]

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 652,848.

Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(58,961.50)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	(1,210.62)
Net NonCovered Short-Term Gains (Losses)	(125,040.89)	Net NonCovered Long-Term Gains (Losses)	128,991.89		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(184,002.39)	Total Long-Term Gains (Losses)	128,991.89	Total Ordinary Gains (Losses)	(1,210.62)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ARCELORMITTAL CMN (03938L104)	04/01/2011	08/10/2011	190.00	4,057.37	0.00	6,850.17	(2,792.80)
ARCELORMITTAL CMN (03938L104)	02/28/2011	08/10/2011	195.00	4,164.14	0.00	7,122.18	(2,958.04)
ARCELORMITTAL CMN (03938L104)	05/04/2011	08/10/2011	207.00	4,420.40	0.00	7,507.29	(3,086.89)
ARCELORMITTAL CMN (03938L104)	03/15/2011	08/10/2011	231.00	4,932.91	0.00	7,788.72	(2,855.81)
ARCELORMITTAL CMN (03938L104)	02/25/2011	08/10/2011	256.00	5,466.77	0.00	9,228.16	(3,761.39)
ARCELORMITTAL CMN (03938L104)	02/24/2011	08/10/2011	314.00	6,705.34	0.00	11,224.68	(4,519.34)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/21/2011	08/10/2011	79.00	2,283.42	0.00	3,398.58	(1,115.16)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/26/2011	08/10/2011	83.00	2,399.04	0.00	3,530.50	(1,131.46)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/15/2011	08/10/2011	163.00	4,711.36	0.00	6,841.60	(2,130.24)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/12/2011	08/10/2011	187.00	5,405.06	0.00	6,889.21	(1,484.16)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/20/2011	08/10/2011	190.00	5,491.77	0.00	6,795.98	(1,304.21)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	02/18/2011	08/10/2011	912.00	26,360.48	0.00	43,033.63	(16,673.15)
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	05/10/2011	08/10/2011	711.00	4,006.54	0.00	6,138.99	(2,132.46)
INDUSTRIAL & COMMERCIAL BANK C ADR CMN (455807107)	01/27/2011	08/10/2011	208.00	2,573.95	0.00	3,124.66	(550.71)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	03/21/2011	08/10/2011	292.00	3,613.43	0.00	4,566.88	(953.45)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	01/27/2011	08/10/2011	385.00	4,717.29	0.00	5,783.62	(1,066.34)

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MERCK & CO., INC. CMN (58933Y105)	06/14/2011	08/10/2011	516.00	15,420.36	0.00	18,420.43	(3,000.07)
MERCK & CO., INC. CMN (58933Y105)	04/21/2011	08/10/2011	1,314.00	39,268.13	0.00	44,961.01	(5,692.88)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	03/21/2011	08/10/2011	1,211.00	5,500.88	0.00	5,800.69	(299.81)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	03/21/2011	08/10/2011	132.00	2,880.57	0.00	3,289.44	(408.87)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	01/10/2011	08/10/2011	292.00	6,372.16	0.00	6,716.96	(344.80)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	03/21/2011	08/10/2011	72.00	2,755.82	0.00	3,455.28	(699.46)
Net Covered Short-Term Gains (Losses)				163,507.19	0.00	222,468.66	(58,961.50)
NonCovered Short-Term Gains (Losses)							
RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723)	09/30/2010	05/17/2011	200.00	199,562.00	0.00	200,000.00	(438.00)
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	05/31/2011	400.00	430,200.00	0.00	397,600.00	32,600.00
CNOOC LIMITED SPONSORED ADR CMN (126132109)	10/13/2010	08/10/2011	32.00	5,932.86	0.00	6,639.04	(706.18)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	10/13/2010	08/10/2011	142.00	7,769.54	0.00	8,478.82	(709.28)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	12/21/2010	08/10/2011	159.00	8,699.69	0.00	9,342.84	(643.15)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	08/16/2011	12/13/2011	34,900.00	1,710,908.16	0.00	1,863,241.20	(152,333.04)
THE GOLDMAN SACHS GROUP, INC. LINKED TO FX BASKET VS USD 0% COUPON DUE 02/04/2014 STRUCTURED NOTE (38143UE80)	09/27/2011	12/20/2011	90,000.00	87,188.76	0.00	90,000.00	(2,811.24)
Net NonCovered Short-Term Gains (Losses)				2,450,261.01	0.00	2,575,301.90	(125,040.89)

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
FHLB 4.625000% 02/18/2011 FA (3133XECU1)	01/26/2006	02/18/2011	1,000,000.00	1,000,000.00	0.00	997,210.00	2,790.00

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⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
FHLB 4.625000% 02/18/2011 FA (3133XECU1)	04/17/2009	02/18/2011	2,500,000.00	2,500,000.00	(153,750.00)	2,500,000.00	0.00
GS INVESTMENT GRADE CREDIT FUND INSTITUTIONAL SHARES (38143H845)	09/11/2009	02/23/2011	111,982.08	1,063,829.79	0.00	1,000,000.00	63,829.79
GS INVESTMENT GRADE CREDIT FUND INSTITUTIONAL SHARES (38143H845)	08/06/2009	02/23/2011	344,431.69	3,272,101.03	0.00	3,000,000.00	272,101.03
CNOOC LIMITED SPONSORED ADR CMN (126132109)	05/20/2010	08/10/2011	33.00	6,118.26	0.00	5,051.92	1,066.34
CNOOC LIMITED SPONSORED ADR CMN (126132109)	11/12/2009	08/10/2011	48.00	8,899.29	0.00	7,737.48	1,161.81
CNOOC LIMITED SPONSORED ADR CMN (126132109)	10/05/2009	08/10/2011	175.00	32,445.32	0.00	23,572.76	8,872.56
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	08/25/2009	08/10/2011	848.00	4,778.54	0.00	4,435.29	343.25
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	09/10/2009	08/10/2011	1,043.00	5,877.38	0.00	6,043.25	(165.87)
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	08/26/2009	08/10/2011	1,603.00	9,033.02	0.00	8,707.18	325.84
HONEYWELL INTL INC CMN (438516106)	07/28/2009	08/10/2011	29.00	1,263.32	0.00	985.92	277.40
HONEYWELL INTL INC CMN (438516106)	01/06/2010	08/10/2011	223.00	9,714.52	0.00	9,029.09	685.43
HONEYWELL INTL INC CMN (438516106)	11/20/2009	08/10/2011	246.00	10,716.46	0.00	9,340.89	1,375.57
HONEYWELL INTL INC CMN (438516106)	04/28/2009	08/10/2011	342.00	14,898.50	0.00	10,134.52	4,763.98
HONEYWELL INTL INC CMN (438516106)	12/18/2008	08/10/2011	656.00	28,577.24	0.00	21,634.03	6,943.21
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	06/30/2009	08/10/2011	145.00	1,776.64	0.00	2,021.88	(245.24)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	05/20/2010	08/10/2011	187.00	2,291.25	0.00	2,635.78	(344.53)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	09/29/2009	08/10/2011	218.00	2,671.09	0.00	3,349.50	(678.41)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	09/23/2009	08/10/2011	545.00	6,677.72	0.00	8,555.52	(1,877.80)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	05/20/2009	08/10/2011	722.00	8,846.44	0.00	9,030.44	(184.00)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	04/08/2009	08/10/2011	795.00	9,740.89	0.00	8,667.44	1,073.45
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	06/30/2009	08/10/2011	196.00	5,012.60	0.00	3,015.46	1,997.14
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	05/11/2009	08/10/2011	244.00	6,240.18	0.00	3,447.96	2,792.22
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	09/29/2009	08/10/2011	296.00	7,570.05	0.00	5,541.12	2,028.93

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	01/22/2009	08/10/2011	336.00	8,593.03	0.00	3,658.20	4,934.83
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	12/29/2008	08/10/2011	931.00	23,809.86	0.00	11,451.30	12,358.56
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	12/30/2009	08/10/2011	418.00	1,898.74	0.00	2,060.03	(161.29)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	06/30/2009	08/10/2011	561.00	2,548.30	0.00	3,433.43	(885.13)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	04/20/2010	08/10/2011	713.00	3,238.75	0.00	3,871.59	(632.84)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	09/29/2009	08/10/2011	925.00	4,201.75	0.00	4,973.63	(771.89)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	07/02/2009	08/10/2011	1,199.00	5,446.37	0.00	7,473.37	(2,027.00)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	05/13/2009	08/10/2011	1,440.00	6,541.10	0.00	9,477.07	(2,935.98)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	05/08/2009	08/10/2011	1,536.00	6,977.17	0.00	9,831.63	(2,854.46)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	06/12/2009	08/10/2011	1,579.00	7,172.49	0.00	10,600.93	(3,428.44)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	01/22/2009	08/10/2011	71.00	3,884.77	0.00	3,217.01	667.76
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	06/30/2009	08/10/2011	98.00	5,362.07	0.00	3,973.90	1,388.17
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	06/12/2009	08/10/2011	181.00	9,903.42	0.00	7,562.04	2,341.38
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	09/29/2006	08/10/2011	267.00	14,608.92	0.00	15,648.52	(1,039.60)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	07/18/2007	08/10/2011	430.00	23,527.47	0.00	23,008.83	518.64
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	04/14/2009	08/10/2011	10.00	586.19	0.00	473.05	113.14
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/20/2009	08/10/2011	354.00	20,751.11	0.00	18,194.08	2,557.03
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/11/2009	08/10/2011	415.00	24,326.87	0.00	21,311.75	3,015.12
SCHLUMBERGER LTD CMN (806857108)	08/25/2009	08/10/2011	55.00	4,087.88	0.00	3,112.26	975.62
SCHLUMBERGER LTD CMN (806857108)	04/14/2009	08/10/2011	663.00	49,277.52	0.00	29,462.80	19,814.72
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	06/17/2010	08/10/2011	178.00	3,884.40	0.00	2,850.60	1,033.80
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	04/26/2010	08/10/2011	313.00	6,830.43	0.00	6,638.29	192.14
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	04/23/2010	08/10/2011	852.00	18,592.75	0.00	17,672.61	920.14
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/13/2006	08/10/2011	46.00	1,760.66	0.00	1,464.09	296.57
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	09/29/2009	08/10/2011	74.00	2,832.37	0.00	3,764.38	(932.01)

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	06/30/2009	08/10/2011	169.00	6,468.52	0.00	8,283.57	(1,815.05)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	01/22/2009	08/10/2011	186.00	7,119.20	0.00	7,918.02	(798.82)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	05/14/2008	08/10/2011	394.00	15,080.45	0.00	17,812.74	(2,732.29)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	04/25/2007	08/10/2011	571.00	21,855.17	0.00	21,164.00	691.17
FHLB 3.625% 09/16/2011 MS (3133XS4S4)	02/23/2010	09/16/2011	1,000,000.00	1,000,000.00	(46,692.00)	1,000,000.00	0.00
BNP PARIBAS LNK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8)	08/31/2009	09/22/2011	100,000.00	88,302.24	469.58	103,259.01	(14,956.77)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	10/20/2010	12/13/2011	3,042.00	149,128.44	0.00	175,386.51	(26,258.07)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	10/05/2010	12/13/2011	29,760.00	1,458,929.13	0.00	1,678,041.41	(219,112.28)
RABOBANK NEDERLAND, UTRECHT LNKD TO ISHARES FTSE/CHINA 0% COUPON DUE 5/7/2012 STRUCTURED NOTE (21686C605)	10/12/2009	12/13/2011	141.00	130,582.92	0.00	141,000.00	(10,417.08)
FHLB 1.0% 12/28/2011 JD (3133XVRS2)	02/23/2010	12/28/2011	1,000,000.00	1,000,000.00	(3,321.00)	1,000,000.00	0.00
Net NonCovered Long-Term Gains (Losses)				12,157,189.99	(203,293.42)	12,028,198.08	128,991.89

ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis ⁴	Total Gain (Loss)
Ordinary Gains (Losses)						
CANADIAN DOLLAR (995500543)	08/19/2011	08/23/2011	210,743.78	213,115.76	213,389.81	(274.05)
AUSTRALIAN DOLLAR (995500592)	08/19/2011	08/24/2011	205,367.34	214,894.33	213,828.48	1,065.85
AUSTRALIAN DOLLAR (995500592)	08/19/2011	08/24/2011	216,410.71	226,450.00	225,326.83	1,123.17
NORWEGIAN KRONE (995500766)	08/19/2011	08/24/2011	1,139,135.62	209,427.26	208,503.06	924.20
SWEDISH KRONA (995500709)	08/19/2011	08/24/2011	1,066,700.00	168,701.30	167,244.16	1,457.14
AUSTRALIAN DOLLAR (995500592)	08/31/2011	08/31/2011	52.00	55.60	55.60	0.00
CANADIAN DOLLAR (995500543)	08/31/2011	08/31/2011	3.00	3.06	3.06	0.00

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Tax Year Account No. Tax ID Number Legal Name
2011 [REDACTED] [REDACTED] R. BRADFORD MALT, TRUSTEE

PROCEEDS FROM BROKER TRANSACTIONS
SUBSTITUTE FORM 1099-B, OMB NO. 1545-0715

NONCOVERED SECURITIES TRANSACTIONS (Gross proceeds less commissions and option premiums)

CUSIP No. Quantity	Box 1a: Date of Sale or Exchange	Box 2: Gross Proceeds of Stocks, Bonds, etc.	Box 3: Cost or Other Basis	Box 5: Wash Sale Loss Disallowed	Box 6: Check if a Noncovered Security	* Gain or (Loss)	Box 8: Type of Gain or Loss	Box 9: Description	Box 15: Check if Loss not Allowed Based on Amount in Box 2
87235A101 0.00	05/10/2011	742.76			X			PROCEEDS RESULTING FROM MERGER	
ACCOUNT TOTAL (NONCOVERED)		742.76							



The following information was furnished to the Internal Revenue Service as reportable gross proceeds less commissions for the period January 1, 2011 to December 31, 2011.

* Gain or Loss information is provided for your information only and is not reported to the Internal Revenue Service. The Gain or Loss value may not sum due to rounding differences.

Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(49,059.34)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	3,667.79	Net NonCovered Long-Term Gains (Losses)	369,016.71		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(45,391.55)	Total Long-Term Gains (Losses)	369,016.71	Total Ordinary Gains (Losses)	0.00

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DEUTSCHE BANK AG CMN (D18190898)	01/21/2011	02/17/2011	160.00	10,432.93	0.00	9,641.74	791.19
DEUTSCHE BANK AG CMN (D18190898)	01/21/2011	02/18/2011	10.00	651.12	0.00	602.61	48.51
DEUTSCHE BANK AG CMN (D18190898)	01/24/2011	02/18/2011	56.00	3,646.25	0.00	3,376.57	269.68
DEUTSCHE BANK AG CMN (D18190898)	02/09/2011	02/18/2011	219.00	14,259.43	0.00	14,049.68	209.75
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	03/21/2011	05/13/2011	290.00	2,889.47	0.00	3,688.80	(799.33)
YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100)	05/13/2011	06/15/2011	146.00	4,010.77	0.00	6,905.45	(2,894.68)
YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100)	05/16/2011	06/15/2011	166.00	4,560.20	0.00	7,424.32	(2,864.12)
ADIDAS AG ADR CMN (00687A107)	05/05/2011	08/16/2011	32.00	1,108.12	0.00	1,225.99	(117.87)
ADIDAS AG ADR CMN (00687A107)	05/17/2011	08/16/2011	93.00	3,220.48	0.00	3,409.50	(189.02)
ADIDAS AG ADR CMN (00687A107)	05/17/2011	08/16/2011	93.00	3,220.48	0.00	3,409.50	(189.02)
ADIDAS AG ADR CMN (00687A107)	05/16/2011	08/16/2011	100.00	3,462.88	0.00	3,680.49	(217.61)
ADIDAS AG ADR CMN (00687A107)	05/16/2011	08/16/2011	100.00	3,462.88	0.00	3,680.49	(217.61)
ADIDAS AG ADR CMN (00687A107)	06/22/2011	08/16/2011	174.00	6,025.42	0.00	6,644.26	(618.84)
ADIDAS AG ADR CMN (00687A107)	06/22/2011	08/16/2011	174.00	6,025.42	0.00	6,644.26	(618.85)
ADIDAS AG ADR CMN (00687A107)	05/05/2011	08/16/2011	188.00	6,510.22	0.00	7,202.71	(692.49)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	03/21/2011	08/16/2011	283.00	3,198.01	0.00	3,922.38	(724.37)

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	03/21/2011	08/16/2011	283.00	3,198.01	0.00	3,922.38	(724.37)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	07/14/2011	08/16/2011	302.00	3,412.72	0.00	3,759.27	(346.56)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	07/14/2011	08/16/2011	302.00	3,412.72	0.00	3,759.27	(346.56)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/21/2011	08/16/2011	489.00	5,525.89	0.00	6,639.50	(1,113.61)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/21/2011	08/16/2011	489.00	5,525.89	0.00	6,639.50	(1,113.61)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/07/2011	08/16/2011	507.00	5,729.29	0.00	7,115.95	(1,386.66)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/07/2011	08/16/2011	507.00	5,729.29	0.00	7,115.95	(1,386.66)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	08/16/2011	344.00	22,732.52	0.00	28,877.29	(6,144.77)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	03/21/2011	08/16/2011	120.00	3,207.61	0.00	4,554.00	(1,346.39)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	03/21/2011	08/16/2011	120.00	3,207.61	0.00	4,554.00	(1,346.39)
CANADIAN NATURAL RESOURCES CMN (136385101)	03/21/2011	08/16/2011	66.00	2,432.36	0.00	3,278.88	(846.52)
CANADIAN NATURAL RESOURCES CMN (136385101)	03/21/2011	08/16/2011	66.00	2,432.36	0.00	3,278.88	(846.52)
CANON INC ADR ADR CMN (138006309)	03/21/2011	08/16/2011	114.00	5,338.94	0.00	5,215.50	123.44
CANON INC ADR ADR CMN (138006309)	03/21/2011	08/16/2011	114.00	5,338.94	0.00	5,215.50	123.44
CANON INC ADR ADR CMN (138006309)	02/03/2011	08/16/2011	122.00	5,713.60	0.00	5,951.90	(238.30)
CANON INC ADR ADR CMN (138006309)	02/03/2011	08/16/2011	122.00	5,713.60	0.00	5,951.90	(238.30)
CANON INC ADR ADR CMN (138006309)	03/16/2011	08/16/2011	143.00	6,697.09	0.00	6,421.64	275.45
CANON INC ADR ADR CMN (138006309)	03/16/2011	08/16/2011	143.00	6,697.09	0.00	6,421.64	275.45
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	03/21/2011	08/16/2011	190.00	3,315.91	0.00	4,166.70	(850.79)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	03/21/2011	08/16/2011	190.00	3,315.91	0.00	4,166.70	(850.79)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/04/2011	08/16/2011	283.00	4,938.96	0.00	6,331.76	(1,392.80)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/04/2011	08/16/2011	283.00	4,938.96	0.00	6,331.76	(1,392.80)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	02/03/2011	08/16/2011	326.00	5,689.41	0.00	6,990.22	(1,300.81)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	02/03/2011	08/16/2011	326.00	5,689.41	0.00	6,990.22	(1,300.81)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	07/20/2011	08/16/2011	351.00	6,125.71	0.00	7,392.06	(1,266.35)

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ITAU UNIBANCO BANCO HDNG S.A SPONSORED ADR CMN (465562106)	07/20/2011	08/16/2011	351.00	6,125.71	0.00	7,392.06	(1,266.35)
KDDI CORP UNSPONSORED ADR CMN (48667L106)	05/10/2011	08/16/2011	1,664.00	29,185.99	0.00	28,515.84	670.15
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/21/2011	08/16/2011	119.00	3,896.91	0.00	3,694.95	201.96
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/21/2011	08/16/2011	119.00	3,896.91	0.00	3,694.95	201.96
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	08/16/2011	74.00	9,076.36	0.00	6,477.96	2,598.40
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	08/16/2011	74.00	9,076.36	0.00	6,477.96	2,598.40
POTASH CORP OF SASKATCHEWAN INC (73755L107)	04/19/2011	08/16/2011	180.00	9,897.61	0.00	10,285.67	(388.06)
POTASH CORP OF SASKATCHEWAN INC (73755L107)	04/19/2011	08/16/2011	180.00	9,897.61	0.00	10,285.67	(388.06)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	03/21/2011	08/16/2011	200.00	4,703.35	0.00	5,454.00	(750.65)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	03/21/2011	08/16/2011	200.00	4,703.35	0.00	5,454.00	(750.65)
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	03/21/2011	08/16/2011	520.00	5,599.93	0.00	5,252.00	347.93
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	03/21/2011	08/16/2011	520.00	5,599.93	0.00	5,252.00	347.93
SAP AG (SPON ADR) (803054204)	03/21/2011	08/16/2011	137.00	7,319.21	0.00	8,024.09	(704.88)
SAP AG (SPON ADR) (803054204)	03/21/2011	08/16/2011	137.00	7,319.21	0.00	8,024.09	(704.88)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	03/21/2011	08/16/2011	44.00	4,691.64	0.00	5,810.64	(1,119.00)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	03/21/2011	08/16/2011	44.00	4,691.64	0.00	5,810.64	(1,119.00)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	02/03/2011	08/16/2011	51.00	5,438.04	0.00	6,503.66	(1,065.62)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	02/03/2011	08/16/2011	51.00	5,438.04	0.00	6,503.66	(1,065.62)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	03/10/2011	08/16/2011	54.00	5,757.93	0.00	6,888.96	(1,131.04)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	03/10/2011	08/16/2011	54.00	5,757.93	0.00	6,888.96	(1,131.04)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	01/11/2011	08/16/2011	89.00	9,489.91	0.00	10,533.35	(1,043.43)
TECK RESOURCES LIMITED CMN CLASS B (878742204)	07/25/2011	08/16/2011	256.00	11,240.74	0.00	13,663.08	(2,422.33)
TECK RESOURCES LIMITED CMN CLASS B (878742204)	07/25/2011	08/16/2011	273.00	11,987.20	0.00	14,570.39	(2,583.19)

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	03/21/2011	08/16/2011	215.00	4,044.27	0.00	4,104.35	(60.09)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	03/21/2011	08/16/2011	215.00	4,044.27	0.00	4,104.35	(60.08)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	03/21/2011	08/16/2011	49.00	3,699.85	0.00	4,113.06	(413.21)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	03/21/2011	08/16/2011	49.00	3,699.85	0.00	4,113.06	(413.21)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	03/21/2011	08/16/2011	929.00	3,287.11	0.00	4,514.94	(1,227.83)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	03/21/2011	08/16/2011	929.00	3,287.11	0.00	4,514.94	(1,227.83)
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	03/21/2011	08/16/2011	125.00	3,064.58	0.00	3,591.25	(526.67)
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	03/21/2011	08/16/2011	125.00	3,064.58	0.00	3,591.25	(526.67)
YANDEX N.V. CMN (N97284108)	06/15/2011	08/16/2011	130.00	3,902.92	0.00	3,938.73	(35.81)
YANDEX N.V. CMN (N97284108)	06/16/2011	08/16/2011	228.00	6,845.11	0.00	6,856.10	(10.99)
YANDEX N.V. CMN (N97284108)	06/16/2011	08/16/2011	228.00	6,845.11	0.00	6,856.10	(10.99)
YANDEX N.V. CMN (N97284108)	06/15/2011	08/16/2011	260.00	7,805.83	0.00	7,877.45	(71.62)
Net Covered Short-Term Gains (Losses)				447,125.98	0.00	496,185.28	(49,059.34)
NonCovered Short-Term Gains (Losses)							
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/18/2010	02/03/2011	1,541.00	7,383.24	0.00	5,648.38	1,734.86
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	02/10/2011	13.00	1,069.44	0.00	548.71	520.73
LULULEMON ATHLETICA INC. CMN (550021109)	09/10/2010	02/10/2011	74.00	6,087.57	0.00	2,964.91	3,122.66
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	04/26/2010	02/15/2011	6.00	289.91	0.00	229.06	60.85
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	04/26/2010	02/16/2011	91.00	4,378.04	0.00	3,474.03	904.01
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	12/21/2010	02/16/2011	124.00	5,965.69	0.00	5,592.40	373.29
LAFARGE SPONSORED ADR CMN (505861401)	08/05/2010	02/25/2011	121.00	1,825.66	0.00	1,652.71	172.95

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
LAFARGE SPONSORED ADR CMN (505861401)	04/20/2010	02/25/2011	206.00	3,108.15	0.00	3,874.86	(766.71)
LAFARGE SPONSORED ADR CMN (505861401)	03/05/2010	02/25/2011	388.00	5,854.19	0.00	6,988.58	(1,134.40)
LAFARGE SPONSORED ADR CMN (505861401)	08/05/2010	02/28/2011	293.00	4,405.20	0.00	4,002.03	403.18
LAFARGE SPONSORED ADR CMN (505861401)	09/13/2010	02/28/2011	469.00	7,051.33	0.00	6,217.63	833.70
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	04/20/2011	57.00	5,701.06	0.00	2,405.88	3,295.19
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	05/02/2011	26.00	2,510.71	0.00	1,097.42	1,413.29
LULULEMON ATHLETICA INC. CMN (550021109)	09/22/2010	05/02/2011	47.00	4,538.58	0.00	1,993.85	2,544.74
LULULEMON ATHLETICA INC. CMN (550021109)	09/22/2010	05/03/2011	28.00	2,617.03	0.00	1,187.82	1,429.21
LULULEMON ATHLETICA INC. CMN (550021109)	09/30/2010	05/03/2011	39.00	3,645.15	0.00	1,715.61	1,929.54
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/21/2010	08/16/2011	166.00	1,875.86	0.00	2,391.66	(515.80)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/22/2010	08/16/2011	256.00	2,892.90	0.00	3,667.53	(774.63)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/22/2010	08/16/2011	256.00	2,892.90	0.00	3,667.53	(774.63)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/21/2010	08/16/2011	435.00	4,915.67	0.00	6,267.31	(1,351.64)
BG GROUP PLC SPON ADR ADR CMN (055434203)	10/13/2010	08/16/2011	65.00	7,013.25	0.00	6,077.50	935.75
BG GROUP PLC SPON ADR ADR CMN (055434203)	10/13/2010	08/16/2011	65.00	7,013.25	0.00	6,077.50	935.75
BNP PARIBAS SPONSORED ADR CMN (05565A202)	10/13/2010	08/16/2011	151.00	4,036.24	0.00	5,630.79	(1,594.55)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	10/13/2010	08/16/2011	151.00	4,036.24	0.00	5,630.79	(1,594.55)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/30/2010	08/16/2011	269.00	7,190.39	0.00	9,632.22	(2,441.83)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/30/2010	08/16/2011	269.00	7,190.39	0.00	9,632.22	(2,441.83)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	12/21/2010	08/16/2011	286.00	7,644.80	0.00	9,409.40	(1,764.60)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	12/21/2010	08/16/2011	286.00	7,644.80	0.00	9,409.40	(1,764.60)
CANADIAN NATURAL RESOURCES CMN (136385101)	09/30/2010	08/16/2011	133.00	4,901.58	0.00	4,584.87	316.71
CANADIAN NATURAL RESOURCES CMN (136385101)	09/30/2010	08/16/2011	133.00	4,901.58	0.00	4,584.87	316.71
CANON INC ADR ADR CMN (138006309)	08/31/2010	08/16/2011	142.00	6,650.26	0.00	5,810.20	840.06
CANON INC ADR ADR CMN (138006309)	08/31/2010	08/16/2011	142.00	6,650.26	0.00	5,810.20	840.06

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
CARNIVAL CORPORATION CMN (143658300)	10/13/2010	08/16/2011	246.00	7,684.10	0.00	9,923.64	(2,239.54)
CARNIVAL CORPORATION CMN (143658300)	10/13/2010	08/16/2011	246.00	7,684.11	0.00	9,923.64	(2,239.54)
KINGFISHER PLC SPONSORED ADR CMN (495724403)	12/21/2010	08/16/2011	1,138.00	8,661.38	0.00	9,058.48	(397.10)
KINGFISHER PLC SPONSORED ADR CMN (495724403)	12/21/2010	08/16/2011	1,138.00	8,661.38	0.00	9,058.48	(397.10)
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	12/21/2010	08/16/2011	240.00	7,859.32	0.00	7,898.40	(39.08)
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	12/21/2010	08/16/2011	240.00	7,859.32	0.00	7,898.40	(39.08)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	11/01/2010	08/16/2011	258.00	6,067.32	0.00	6,475.62	(408.30)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	11/01/2010	08/16/2011	258.00	6,067.32	0.00	6,475.62	(408.30)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	09/30/2010	08/16/2011	276.00	6,490.62	0.00	6,583.46	(92.84)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	09/30/2010	08/16/2011	276.00	6,490.62	0.00	6,583.46	(92.84)
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	10/13/2010	08/16/2011	685.00	7,376.83	0.00	7,576.10	(199.27)
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	10/13/2010	08/16/2011	685.00	7,376.83	0.00	7,576.10	(199.27)
SAP AG (SPON ADR) (803054204)	12/21/2010	08/16/2011	352.00	18,805.55	0.00	17,653.19	1,152.36
SAP AG (SPON ADR) (803054204)	12/21/2010	08/16/2011	352.00	18,805.55	0.00	17,653.19	1,152.36
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	10/13/2010	08/16/2011	174.00	3,587.74	0.00	4,697.42	(1,109.68)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	10/13/2010	08/16/2011	174.00	3,587.74	0.00	4,697.42	(1,109.68)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	11/22/2010	08/16/2011	180.00	3,385.90	0.00	3,703.23	(317.33)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	11/22/2010	08/16/2011	180.00	3,385.90	0.00	3,703.23	(317.33)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/13/2010	08/16/2011	248.00	4,665.01	0.00	5,198.08	(533.07)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/13/2010	08/16/2011	248.00	4,665.01	0.00	5,198.08	(533.07)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	12/01/2010	08/16/2011	310.00	5,831.27	0.00	6,048.97	(217.70)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	12/01/2010	08/16/2011	310.00	5,831.27	0.00	6,048.97	(217.70)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	12/21/2010	08/16/2011	456.00	8,577.60	0.00	9,156.48	(578.88)

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Tax Year Account No. Legal Name
 2011 [REDACTED] R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	12/21/2010	08/16/2011	456.00	8,577.61	0.00	9,156.48	(578.88)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	10/13/2010	08/16/2011	71.00	5,361.01	0.00	5,004.79	356.22
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	10/13/2010	08/16/2011	71.00	5,361.01	0.00	5,004.79	356.22
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	10/13/2010	08/16/2011	893.00	3,159.73	0.00	5,706.27	(2,546.54)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	10/13/2010	08/16/2011	893.00	3,159.73	0.00	5,706.27	(2,546.54)
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/25/2010	08/16/2011	239.00	8,021.71	0.00	4,705.91	3,315.80
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/25/2010	08/16/2011	239.00	8,021.71	0.00	4,705.91	3,315.80
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	10/04/2010	08/16/2011	273.00	9,162.88	0.00	6,337.61	2,825.27
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	10/04/2010	08/16/2011	273.00	9,162.88	0.00	6,337.61	2,825.27
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	10/13/2010	08/16/2011	191.00	4,682.68	0.00	4,820.84	(138.16)
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	10/13/2010	08/16/2011	191.00	4,682.68	0.00	4,820.84	(138.16)
Net NonCovered Short-Term Gains (Losses)				392,642.64	0.00	388,974.85	3,667.79

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	01/22/2009	01/06/2011	79.00	1,840.53	0.00	271.76	1,568.77
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	01/06/2011	172.00	4,007.24	0.00	649.52	3,357.71
SMITH & NEPHEW PLC ADR CMN (83175M205)	07/10/2008	01/10/2011	28.00	1,536.03	0.00	1,507.53	28.50

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SMITH & NEPHEW PLC ADR CMN (83175M205)	08/01/2008	01/10/2011	51.00	2,797.77	0.00	2,773.23	24.54
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/30/2008	01/11/2011	7.00	367.21	0.00	368.37	(1.15)
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/24/2008	01/11/2011	136.00	7,134.44	0.00	7,602.40	(467.97)
SMITH & NEPHEW PLC ADR CMN (83175M205)	08/01/2008	01/11/2011	151.00	7,921.32	0.00	8,210.92	(289.60)
SMITH & NEPHEW PLC ADR CMN (83175M205)	01/22/2009	01/12/2011	77.00	4,101.92	0.00	2,585.66	1,516.26
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/30/2008	01/12/2011	117.00	6,232.79	0.00	6,157.01	75.78
SMITH & NEPHEW PLC ADR CMN (83175M205)	10/24/2008	01/12/2011	157.00	8,363.65	0.00	6,083.37	2,280.28
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	01/22/2009	01/13/2011	243.00	6,557.38	0.00	835.92	5,721.46
CANADIAN NATURAL RESOURCES CMN (136385101)	08/20/2009	02/03/2011	172.00	7,733.43	0.00	5,027.28	2,706.15
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	12/29/2008	02/03/2011	226.00	7,010.13	0.00	2,779.80	4,230.33
SAP AG (SPON ADR) (803054204)	05/29/2008	02/03/2011	248.00	14,487.68	0.00	13,682.16	805.52
SAP AG (SPON ADR) (803054204)	05/19/2008	02/03/2011	249.00	14,546.10	0.00	12,945.19	1,600.91
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	01/22/2009	02/09/2011	68.00	3,325.95	0.00	1,610.92	1,715.03
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	03/09/2009	02/09/2011	93.00	4,548.73	0.00	2,236.74	2,311.99
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/06/2009	02/09/2011	133.00	6,505.17	0.00	3,918.55	2,586.62
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	09/30/2008	02/09/2011	150.00	7,336.66	0.00	4,426.23	2,910.43
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/22/2009	02/09/2011	38.00	1,091.50	0.00	423.70	667.80
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	11/18/2008	02/09/2011	306.00	8,789.47	0.00	3,826.38	4,963.09
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/22/2009	02/10/2011	137.00	3,831.78	0.00	1,527.55	2,304.23
SAP AG (SPON ADR) (803054204)	05/29/2008	02/14/2011	17.00	1,021.85	0.00	937.89	83.96

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SAP AG (SPON ADR) (803054204)	10/07/2008	02/14/2011	106.00	6,371.54	0.00	3,967.19	2,404.35
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/06/2009	02/15/2011	31.00	1,497.85	0.00	913.35	584.50
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	06/30/2009	02/15/2011	74.00	3,575.51	0.00	2,212.60	1,362.91
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/15/2011	252.00	12,176.05	0.00	7,379.52	4,796.53
LAFARGE SPONSORED ADR CMN (505861401)	02/04/2010	02/24/2011	437.00	6,559.85	0.00	8,030.31	(1,470.46)
LAFARGE SPONSORED ADR CMN (505861401)	01/28/2010	02/24/2011	700.00	10,507.78	0.00	13,440.49	(2,932.72)
LAFARGE SPONSORED ADR CMN (505861401)	02/04/2010	02/25/2011	167.00	2,519.71	0.00	3,068.79	(549.08)
INFOSYS LTD SPONSORED ADR CMN - (456788108)	02/20/2009	03/15/2011	9.00	595.74	0.00	221.36	374.38
INFOSYS LTD SPONSORED ADR CMN - (456788108)	06/30/2009	03/15/2011	21.00	1,390.06	0.00	774.90	615.16
INFOSYS LTD SPONSORED ADR CMN - (456788108)	03/19/2009	03/15/2011	151.00	9,995.16	0.00	4,042.60	5,952.56
INFOSYS LTD SPONSORED ADR CMN - (456788108)	04/23/2009	03/15/2011	156.00	10,326.13	0.00	4,428.96	5,897.17
INFOSYS LTD SPONSORED ADR CMN - (456788108)	06/30/2009	03/16/2011	67.00	4,339.87	0.00	2,472.30	1,867.57
SAP AG (SPON ADR) (803054204)	10/10/2008	04/18/2011	107.00	6,771.80	0.00	3,583.95	3,187.85
SAP AG (SPON ADR) (803054204)	10/07/2008	04/18/2011	134.00	8,480.57	0.00	5,015.12	3,465.45
SOUTHERN COPPER CORPORATION CMN (84265V105)	01/28/2010	04/19/2011	214.00	7,671.79	0.00	5,964.93	1,706.86
SOUTHERN COPPER CORPORATION CMN (84265V105)	07/20/2009	04/19/2011	410.00	14,698.30	0.00	9,690.22	5,008.07
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	04/16/2009	05/11/2011	24.00	240.86	0.00	443.59	(202.73)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	01/22/2009	05/11/2011	72.00	722.58	0.00	1,220.40	(497.82)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	01/15/2009	05/11/2011	292.00	2,930.46	0.00	5,119.40	(2,188.94)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/29/2008	05/11/2011	1,110.00	11,139.75	0.00	21,529.34	(10,389.59)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	04/16/2009	05/12/2011	104.00	1,024.09	0.00	1,922.20	(898.12)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/17/2009	05/12/2011	122.00	1,201.33	0.00	2,477.85	(1,276.51)

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	09/29/2009	05/12/2011	165.00	1,624.76	0.00	3,979.80	(2,355.04)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	09/15/2009	05/12/2011	230.00	2,264.81	0.00	5,775.81	(3,511.00)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/17/2009	05/13/2011	12.00	119.56	0.00	243.72	(124.16)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/30/2009	05/13/2011	300.00	2,989.11	0.00	6,051.69	(3,062.58)
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	03/13/2009	05/16/2011	180.00	12,776.17	0.00	6,950.29	5,825.88
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	03/13/2009	05/17/2011	54.00	3,800.13	0.00	2,085.09	1,715.04
COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104)	01/22/2009	05/18/2011	163.00	3,928.54	0.00	1,989.01	1,939.53
COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104)	12/29/2008	05/18/2011	719.00	17,328.94	0.00	8,411.94	8,917.00
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	08/23/2007	05/19/2011	65.00	3,258.54	0.00	3,847.43	(588.89)
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	09/05/2007	05/19/2011	288.00	14,437.86	0.00	17,551.56	(3,113.70)
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	09/05/2007	05/25/2011	184.00	9,528.19	0.00	11,213.49	(1,685.30)
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	01/22/2009	05/26/2011	144.00	7,443.29	0.00	3,928.32	3,514.97
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	09/05/2007	05/26/2011	149.00	7,701.73	0.00	9,080.49	(1,378.76)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	09/11/2009	07/20/2011	13.00	1,654.26	0.00	963.37	690.89
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	09/09/2009	07/20/2011	39.00	4,962.77	0.00	2,762.84	2,199.93
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/13/2006	07/26/2011	304.00	14,252.49	0.00	9,675.75	4,576.75
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	03/13/2009	07/27/2011	106.00	8,382.41	0.00	4,092.95	4,289.46
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	11/20/2008	07/27/2011	68.00	2,565.50	0.00	670.50	1,895.00
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	11/18/2008	07/27/2011	287.00	10,827.93	0.00	2,934.63	7,893.30

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	09/29/2009	08/16/2011	501.00	12,815.78	0.00	3,488.31	9,327.47
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	09/29/2009	08/16/2011	507.00	12,969.27	0.00	3,530.09	9,439.18
BG GROUP PLC SPON ADR ADR CMN (055434203)	07/13/2009	08/16/2011	34.00	3,668.47	0.00	2,735.58	932.89
BG GROUP PLC SPON ADR ADR CMN (055434203)	09/29/2009	08/16/2011	43.00	4,639.53	0.00	3,764.22	875.31
BG GROUP PLC SPON ADR ADR CMN (055434203)	09/29/2009	08/16/2011	43.00	4,639.53	0.00	3,764.22	875.31
BG GROUP PLC SPON ADR ADR CMN (055434203)	08/04/2009	08/16/2011	90.00	9,710.65	0.00	7,845.11	1,865.54
BG GROUP PLC SPON ADR ADR CMN (055434203)	08/04/2009	08/16/2011	90.00	9,710.65	0.00	7,845.11	1,865.54
BG GROUP PLC SPON ADR ADR CMN (055434203)	07/13/2009	08/16/2011	122.00	13,163.33	0.00	9,815.89	3,347.44
BNP PARIBAS SPONSORED ADR CMN (05565A202)	01/22/2009	08/16/2011	64.00	1,710.73	0.00	981.12	729.61
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/29/2009	08/16/2011	103.00	2,753.20	0.00	4,340.42	(1,587.22)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/29/2009	08/16/2011	103.00	2,753.20	0.00	4,340.42	(1,587.22)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	05/25/2010	08/16/2011	107.00	2,860.12	0.00	2,984.40	(124.28)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	05/25/2010	08/16/2011	107.00	2,860.12	0.00	2,984.40	(124.28)
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	01/22/2009	08/16/2011	91.00	6,530.03	0.00	2,907.45	3,622.58
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	01/22/2009	08/16/2011	91.00	6,530.03	0.00	2,907.45	3,622.58
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	12/29/2008	08/16/2011	815.00	58,483.27	0.00	28,076.18	30,407.09
CANADIAN NATURAL RESOURCES CMN (136385101)	09/29/2009	08/16/2011	114.00	4,201.35	0.00	3,783.66	417.70
CANADIAN NATURAL RESOURCES CMN (136385101)	09/29/2009	08/16/2011	114.00	4,201.35	0.00	3,783.66	417.70
CANADIAN NATURAL RESOURCES CMN (136385101)	09/01/2009	08/16/2011	233.00	8,586.98	0.00	6,501.64	2,085.34
CANON INC ADR ADR CMN (138006309)	07/02/2010	08/16/2011	95.00	4,449.12	0.00	3,545.13	903.99
CANON INC ADR ADR CMN (138006309)	07/09/2010	08/16/2011	145.00	6,790.76	0.00	5,720.05	1,070.71
CANON INC ADR ADR CMN (138006309)	07/09/2010	08/16/2011	145.00	6,790.76	0.00	5,720.05	1,070.71
CARNIVAL CORPORATION CMN (143658300)	04/20/2010	08/16/2011	133.00	4,154.41	0.00	5,320.00	(1,165.59)
CARNIVAL CORPORATION CMN (143658300)	04/20/2010	08/16/2011	133.00	4,154.41	0.00	5,320.00	(1,165.59)
CARNIVAL CORPORATION CMN (143658300)	01/22/2009	08/16/2011	186.00	5,809.93	0.00	3,627.00	2,182.93

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CARNIVAL CORPORATION CMN (143658300)	01/22/2009	08/16/2011	186.00	5,809.93	0.00	3,627.00	2,182.93
CARNIVAL CORPORATION CMN (143658300)	01/13/2010	08/16/2011	191.00	5,966.11	0.00	6,446.99	(480.88)
CARNIVAL CORPORATION CMN (143658300)	01/13/2010	08/16/2011	191.00	5,966.11	0.00	6,446.99	(480.88)
CARNIVAL CORPORATION CMN (143658300)	12/29/2008	08/16/2011	575.00	17,960.81	0.00	13,142.78	4,818.04
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	04/20/2010	08/16/2011	123.00	3,943.30	0.00	4,544.85	(601.55)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	04/20/2010	08/16/2011	123.00	3,943.30	0.00	4,544.85	(601.55)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/13/2009	08/16/2011	249.00	7,982.79	0.00	8,313.44	(330.65)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	08/16/2011	341.00	10,932.25	0.00	11,909.36	(977.11)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	08/16/2011	341.00	10,932.25	0.00	11,909.36	(977.11)
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/25/2008	08/16/2011	20.00	1,573.97	0.00	1,058.64	515.33
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	05/14/2008	08/16/2011	49.00	3,856.23	0.00	3,085.53	770.70
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	05/14/2008	08/16/2011	49.00	3,856.23	0.00	3,085.53	770.70
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/22/2009	08/16/2011	64.00	5,036.70	0.00	2,416.00	2,620.70
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/22/2009	08/16/2011	64.00	5,036.70	0.00	2,416.00	2,620.70
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	08/16/2011	123.00	9,679.91	0.00	6,710.58	2,969.33
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	08/16/2011	123.00	9,679.91	0.00	6,710.58	2,969.33
EMBRAER SA ADR CMN (29082A107)	09/29/2009	08/16/2011	150.00	3,558.85	0.00	3,516.00	42.85
EMBRAER SA ADR CMN (29082A107)	09/29/2009	08/16/2011	150.00	3,558.85	0.00	3,516.00	42.85
EMBRAER SA ADR CMN (29082A107)	01/22/2009	08/16/2011	168.00	3,985.91	0.00	2,825.76	1,160.15
EMBRAER SA ADR CMN (29082A107)	01/22/2009	08/16/2011	168.00	3,985.91	0.00	2,825.76	1,160.15
EMBRAER SA ADR CMN (29082A107)	03/04/2009	08/16/2011	230.00	5,456.90	0.00	2,386.23	3,070.67

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EMBRAER SA ADR CMN (29082A107)	03/04/2009	08/16/2011	230.00	5,456.90	0.00	2,386.23	3,070.67
EMBRAER SA ADR CMN (29082A107)	12/29/2008	08/16/2011	550.00	13,049.10	0.00	8,158.53	4,890.57
FANUC CORP UNSPONSORED ADR CMN (307305102)	12/17/2008	08/16/2011	42.00	1,196.04	0.00	478.38	717.66
FANUC CORP UNSPONSORED ADR CMN (307305102)	01/22/2009	08/16/2011	114.00	3,246.38	0.00	1,172.30	2,074.08
FANUC CORP UNSPONSORED ADR CMN (307305102)	01/22/2009	08/16/2011	114.00	3,246.38	0.00	1,172.30	2,074.08
FANUC CORP UNSPONSORED ADR CMN (307305102)	09/29/2009	08/16/2011	216.00	6,151.04	0.00	3,211.20	2,939.84
FANUC CORP UNSPONSORED ADR CMN (307305102)	09/29/2009	08/16/2011	216.00	6,151.04	0.00	3,211.20	2,939.84
FANUC CORP UNSPONSORED ADR CMN (307305102)	07/27/2009	08/16/2011	690.00	19,649.17	0.00	9,578.56	10,070.61
FANUC CORP UNSPONSORED ADR CMN (307305102)	07/27/2009	08/16/2011	690.00	19,649.17	0.00	9,578.56	10,070.61
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	09/11/2009	08/16/2011	54.00	3,765.28	0.00	2,505.43	1,259.85
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	09/11/2009	08/16/2011	54.00	3,765.28	0.00	2,505.43	1,259.85
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	06/30/2009	08/16/2011	78.00	5,438.73	0.00	3,479.58	1,959.15
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	06/30/2009	08/16/2011	78.00	5,438.73	0.00	3,479.58	1,959.15
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	09/29/2009	08/16/2011	108.00	7,530.55	0.00	5,335.20	2,195.35
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	09/29/2009	08/16/2011	108.00	7,530.55	0.00	5,335.20	2,195.35
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/14/2009	08/16/2011	155.00	10,807.74	0.00	6,419.91	4,387.83
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/14/2009	08/16/2011	172.00	11,993.10	0.00	7,124.03	4,869.07
HANG LUNG PPTYS LTD SPONSORED ADR CMN (41043M104)	04/24/2009	08/16/2011	663.00	11,330.45	0.00	8,851.05	2,479.40
HANG LUNG PPTYS LTD SPONSORED ADR CMN (41043M104)	04/24/2009	08/16/2011	862.00	14,731.29	0.00	11,507.70	3,223.59

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
HENNES & MAURITZ AB ADR CMN (425883105)	06/30/2009	08/16/2011	532.00	3,356.59	0.00	2,638.72	717.87
HENNES & MAURITZ AB ADR CMN (425883105)	06/30/2009	08/16/2011	532.00	3,356.59	0.00	2,638.72	717.87
HENNES & MAURITZ AB ADR CMN (425883105)	01/22/2009	08/16/2011	558.00	3,520.63	0.00	2,128.77	1,391.86
HENNES & MAURITZ AB ADR CMN (425883105)	01/22/2009	08/16/2011	558.00	3,520.63	0.00	2,128.77	1,391.86
HENNES & MAURITZ AB ADR CMN (425883105)	09/29/2009	08/16/2011	936.00	5,905.58	0.00	5,255.64	649.94
HENNES & MAURITZ AB ADR CMN (425883105)	09/29/2009	08/16/2011	936.00	5,905.58	0.00	5,255.64	649.94
HENNES & MAURITZ AB ADR CMN (425883105)	04/20/2010	08/16/2011	1,068.00	6,738.42	0.00	7,342.50	(604.08)
HENNES & MAURITZ AB ADR CMN (425883105)	04/20/2010	08/16/2011	1,068.00	6,738.42	0.00	7,342.50	(604.09)
HENNES & MAURITZ AB ADR CMN (425883105)	12/29/2008	08/16/2011	4,388.00	27,685.55	0.00	17,768.55	9,917.00
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	03/13/2009	08/16/2011	151.00	2,725.50	0.00	1,198.22	1,527.28
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	04/02/2009	08/16/2011	158.00	2,851.85	0.00	1,549.25	1,302.60
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	04/02/2009	08/16/2011	158.00	2,851.85	0.00	1,549.25	1,302.60
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	06/30/2009	08/16/2011	311.00	5,613.44	0.00	4,836.05	777.39
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	06/30/2009	08/16/2011	311.00	5,613.44	0.00	4,836.05	777.39
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	03/19/2009	08/16/2011	463.00	8,356.99	0.00	4,017.64	4,339.35
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	03/19/2009	08/16/2011	463.00	8,356.99	0.00	4,017.64	4,339.35
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/20/2010	08/16/2011	22.00	383.95	0.00	387.12	(3.17)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/20/2010	08/16/2011	300.00	5,235.65	0.00	5,278.86	(43.21)
KINGFISHER PLC SPONSORED ADR CMN (495724403)	01/22/2009	08/16/2011	323.00	2,458.37	0.00	1,140.19	1,318.18
KINGFISHER PLC SPONSORED ADR CMN (495724403)	01/22/2009	08/16/2011	323.00	2,458.37	0.00	1,140.19	1,318.18

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
KINGFISHER PLC SPONSORED ADR CMN (495724403)	06/30/2009	08/16/2011	475.00	3,615.25	0.00	2,764.50	850.75
KINGFISHER PLC SPONSORED ADR CMN (495724403)	06/30/2009	08/16/2011	475.00	3,615.25	0.00	2,764.50	850.75
KINGFISHER PLC SPONSORED ADR CMN (495724403)	12/29/2008	08/16/2011	4,063.00	30,923.71	0.00	15,578.35	15,345.36
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	07/23/2009	08/16/2011	121.00	1,098.65	0.00	1,855.81	(757.16)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	07/23/2009	08/16/2011	121.00	1,098.65	0.00	1,855.81	(757.16)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	06/30/2009	08/16/2011	161.00	1,461.84	0.00	2,231.46	(769.62)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	06/30/2009	08/16/2011	161.00	1,461.84	0.00	2,231.46	(769.62)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	04/20/2010	08/16/2011	247.00	2,242.69	0.00	4,253.34	(2,010.65)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	04/20/2010	08/16/2011	247.00	2,242.69	0.00	4,253.34	(2,010.65)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	09/29/2009	08/16/2011	323.00	2,932.75	0.00	5,933.25	(3,000.50)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	09/29/2009	08/16/2011	323.00	2,932.75	0.00	5,933.25	(3,000.50)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	01/22/2009	08/16/2011	409.00	3,713.61	0.00	4,343.58	(629.97)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	01/22/2009	08/16/2011	465.00	4,222.07	0.00	4,938.30	(716.23)
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/31/2009	08/16/2011	6.00	196.48	0.00	74.30	122.18
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	04/20/2010	08/16/2011	252.00	8,252.29	0.00	5,995.08	2,257.21
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	04/20/2010	08/16/2011	252.00	8,252.29	0.00	5,995.08	2,257.21
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	06/30/2009	08/16/2011	262.00	8,579.76	0.00	4,003.36	4,576.40
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	06/30/2009	08/16/2011	262.00	8,579.76	0.00	4,003.36	4,576.40
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/31/2009	08/16/2011	531.00	17,388.75	0.00	6,575.85	10,812.90
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/25/2010	08/16/2011	193.00	613.73	0.00	718.62	(104.89)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	05/12/2010	08/16/2011	1,650.00	5,246.90	0.00	5,618.42	(371.52)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	05/12/2010	08/16/2011	1,650.00	5,246.90	0.00	5,618.42	(371.52)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/25/2010	08/16/2011	3,412.00	10,849.95	0.00	12,704.24	(1,854.29)
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	06/30/2009	08/16/2011	99.00	6,276.48	0.00	3,717.45	2,559.03
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	06/30/2009	08/16/2011	99.00	6,276.48	0.00	3,717.45	2,559.03

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	04/20/2010	08/16/2011	102.00	6,466.68	0.00	4,977.60	1,489.08
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	04/20/2010	08/16/2011	102.00	6,466.68	0.00	4,977.60	1,489.08
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	01/22/2009	08/16/2011	114.00	7,227.46	0.00	4,012.80	3,214.66
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	01/22/2009	08/16/2011	114.00	7,227.46	0.00	4,012.80	3,214.66
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	12/29/2008	08/16/2011	500.00	31,699.39	0.00	19,775.00	11,924.39
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	10/08/2009	08/16/2011	5.00	613.27	0.00	408.95	204.32
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	08/16/2011	97.00	11,897.39	0.00	7,064.02	4,833.37
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	08/16/2011	97.00	11,897.39	0.00	7,064.02	4,833.37
POTASH CORP OF SASKATCHEWAN INC (73755L107)	10/07/2009	08/16/2011	255.00	14,021.62	0.00	7,607.84	6,413.78
POTASH CORP OF SASKATCHEWAN INC (73755L107)	10/07/2009	08/16/2011	294.00	16,166.10	0.00	8,771.39	7,394.71
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	06/16/2010	08/16/2011	320.00	7,525.36	0.00	6,864.22	661.14
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	06/30/2009	08/16/2011	107.00	1,152.29	0.00	981.19	171.10
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	06/30/2009	08/16/2011	254.00	2,735.35	0.00	2,329.18	406.17
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	09/29/2009	08/16/2011	350.00	3,769.18	0.00	3,440.50	328.68
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	09/29/2009	08/16/2011	350.00	3,769.18	0.00	3,440.50	328.68
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	11/12/2009	08/16/2011	395.00	4,253.79	0.00	3,979.39	274.40
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	11/12/2009	08/16/2011	395.00	4,253.79	0.00	3,979.39	274.40
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	04/20/2010	08/16/2011	494.00	5,319.93	0.00	5,409.30	(89.37)
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	04/20/2010	08/16/2011	494.00	5,319.93	0.00	5,409.30	(89.37)

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	09/10/2009	08/16/2011	940.00	10,122.95	0.00	9,174.78	948.17
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	09/10/2009	08/16/2011	940.00	10,122.95	0.00	9,174.78	948.17
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2009	08/16/2011	127.00	4,408.09	0.00	1,934.21	2,473.88
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2009	08/16/2011	127.00	4,408.09	0.00	1,934.21	2,473.88
SABMILLER PLC SPONSORED ADR (78572M105)	12/29/2008	08/16/2011	806.00	27,975.72	0.00	13,653.64	14,322.08
SAP AG (SPON ADR) (803054204)	04/20/2010	08/16/2011	157.00	8,387.70	0.00	7,652.18	735.52
SAP AG (SPON ADR) (803054204)	04/20/2010	08/16/2011	176.00	9,402.78	0.00	8,578.24	824.54
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	05/21/2010	08/16/2011	102.00	2,103.16	0.00	1,993.99	109.17
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	05/21/2010	08/16/2011	102.00	2,103.16	0.00	1,993.99	109.17
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	06/30/2009	08/16/2011	159.00	3,278.45	0.00	3,590.43	(311.98)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	06/30/2009	08/16/2011	159.00	3,278.45	0.00	3,590.43	(311.98)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	01/22/2009	08/16/2011	228.00	4,701.18	0.00	4,351.76	349.42
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	01/22/2009	08/16/2011	228.00	4,701.18	0.00	4,351.76	349.42
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	08/01/2008	08/16/2011	393.00	8,103.35	0.00	10,183.80	(2,080.45)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	04/24/2009	08/16/2011	471.00	9,711.65	0.00	9,333.65	378.00
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	04/24/2009	08/16/2011	471.00	9,711.65	0.00	9,333.65	378.00
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	04/21/2010	08/16/2011	55.00	1,034.58	0.00	1,120.04	(85.46)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	04/21/2010	08/16/2011	55.00	1,034.58	0.00	1,120.04	(85.46)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	04/20/2010	08/16/2011	255.00	4,796.69	0.00	5,069.40	(272.71)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	04/20/2010	08/16/2011	255.00	4,796.69	0.00	5,069.40	(272.71)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/21/2009	08/16/2011	499.00	9,386.46	0.00	9,804.70	(418.25)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	08/04/2010	08/16/2011	14.00	1,057.10	0.00	1,041.85	15.25
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	08/04/2010	08/16/2011	14.00	1,057.10	0.00	1,041.85	15.25

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	11/19/2009	08/16/2011	32.00	2,416.23	0.00	2,497.39	(81.16)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	11/19/2009	08/16/2011	32.00	2,416.23	0.00	2,497.39	(81.16)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	01/22/2009	08/16/2011	36.00	2,718.26	0.00	2,233.80	484.46
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	12/02/2009	08/16/2011	55.00	4,152.89	0.00	4,511.56	(358.67)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	12/02/2009	08/16/2011	55.00	4,152.89	0.00	4,511.56	(358.67)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	01/15/2010	08/16/2011	78.00	5,889.56	0.00	7,089.27	(1,199.71)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	01/15/2010	08/16/2011	78.00	5,889.56	0.00	7,089.27	(1,199.71)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	04/20/2010	08/16/2011	80.00	6,040.57	0.00	6,306.90	(266.33)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	04/20/2010	08/16/2011	80.00	6,040.57	0.00	6,306.90	(266.33)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	01/22/2009	08/16/2011	88.00	6,644.63	0.00	5,460.40	1,184.23
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	02/04/2010	08/16/2011	923.00	3,265.88	0.00	4,000.74	(734.86)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	06/30/2010	08/16/2011	1,324.00	4,684.75	0.00	5,696.64	(1,011.89)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	06/30/2010	08/16/2011	1,324.00	4,684.75	0.00	5,696.64	(1,011.89)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	03/16/2010	08/16/2011	1,586.00	5,611.79	0.00	6,599.03	(987.24)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	03/16/2010	08/16/2011	1,586.00	5,611.79	0.00	6,599.03	(987.24)
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/02/2010	08/16/2011	54.00	1,812.44	0.00	1,173.49	638.94
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	04/20/2010	08/16/2011	192.00	4,707.19	0.00	4,911.56	(204.37)
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	04/20/2010	08/16/2011	192.00	4,707.19	0.00	4,911.56	(204.37)
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	09/29/2009	08/16/2011	224.00	5,491.72	0.00	3,959.20	1,532.52
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	09/29/2009	08/16/2011	224.00	5,491.72	0.00	3,959.20	1,532.52

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Tax Year Account No. Legal Name
2011 [REDACTED] R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	02/20/2009	08/16/2011	243.00	5,957.54	0.00	2,418.16	3,539.38
Net NonCovered Long-Term Gains (Losses)				1,540,249.33	0.00	1,171,232.60	369,016.71

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **THE W. MITT ROMNEY BLIND TRUST**

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(62,829.53)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	7,335.84	Net NonCovered Long-Term Gains (Losses)	334,633.41		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(55,493.69)	Total Long-Term Gains (Losses)	334,633.41	Total Ordinary Gains (Losses)	0.00

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	03/18/2011	20.00	1,009.46	0.00	1,025.65	(16.19)
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	03/18/2011	73.00	3,336.31	0.00	3,189.90	146.41
LOWES COMPANIES INC CMN (548661107)	02/15/2011	03/18/2011	60.00	1,568.64	0.00	1,521.65	46.99
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	03/18/2011	14.00	735.34	0.00	774.14	(38.80)
SOUTHWESTERN ENERGY CO. CMN (845467109)	01/20/2011	07/22/2011	338.00	16,450.92	0.00	12,884.96	3,565.96
BANK OF AMERICA CORP CMN (060505104)	01/04/2011	08/09/2011	697.00	4,828.51	0.00	9,874.75	(5,046.24)
BANK OF AMERICA CORP CMN (060505104)	02/15/2011	08/09/2011	1,173.00	8,126.04	0.00	17,435.35	(9,309.32)
BANK OF AMERICA CORP CMN (060505104)	06/28/2011	08/09/2011	1,656.00	11,472.05	0.00	17,969.75	(6,497.70)
AMERICAN EXPRESS CO. CMN (025816109)	05/03/2011	08/22/2011	194.00	8,665.81	0.00	9,692.73	(1,026.92)
AMERICAN EXPRESS CO. CMN (025816109) Disallowed Loss							(1,026.92)
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	08/22/2011	138.00	6,756.35	0.00	7,076.97	(320.62)
BOEING COMPANY CMN (097023105)	07/22/2011	08/22/2011	134.00	7,813.38	0.00	9,741.83	(1,928.45)
CONOCOPHILLIPS CMN (20825C104)	04/06/2011	08/22/2011	71.00	4,529.71	0.00	5,726.53	(1,196.82)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/18/2011	08/22/2011	92.00	5,817.96	0.00	8,385.09	(2,567.13)
EMC CORPORATION MASS CMN (268648102)	02/15/2011	08/22/2011	164.00	3,376.69	0.00	4,423.98	(1,047.29)
GENERAL ELECTRIC CO CMN (369604103)	01/04/2011	08/22/2011	616.00	9,353.83	0.00	11,315.18	(1,961.35)

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **THE W. MITT ROMNEY BLIND TRUST**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
GOOGLE, INC. CMN CLASS A (38259P508)	02/15/2011	08/22/2011	17.00	8,499.32	0.00	10,637.48	(2,138.16)
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	08/22/2011	142.00	4,776.79	0.00	6,205.02	(1,428.23)
JPMORGAN CHASE & CO CMN (46625H100) Disallowed Loss							(1,428.23)
JPMORGAN CHASE & CO CMN (46625H100)	08/09/2011	08/22/2011	161.00	5,415.93	0.00	5,688.39	(272.45)
LOWES COMPANIES INC CMN (548661107)	02/15/2011	08/22/2011	305.00	5,992.12	0.00	7,735.04	(1,742.92)
NIKE CLASS-B CMN CLASS B (654106103)	03/18/2011	08/22/2011	100.00	7,981.84	0.00	7,742.02	239.82
PRAXAIR, INC CMN SERIES (74005P104)	03/02/2011	08/22/2011	67.00	6,023.18	0.00	6,599.77	(576.59)
PRUDENTIAL FINANCIAL INC CMN (744320102)	06/28/2011	08/22/2011	151.00	6,982.10	0.00	9,342.16	(2,360.06)
PRUDENTIAL FINANCIAL INC CMN (744320102) Disallowed Loss							(2,360.06)
SOUTHWESTERN ENERGY CO. CMN (845467109)	01/20/2011	08/22/2011	48.00	1,730.36	0.00	1,829.82	(99.45)
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	08/22/2011	152.00	7,654.57	0.00	8,404.99	(750.42)
AMERICAN EXPRESS CO. CMN (025816109)	08/09/2011	08/29/2011	79.00	3,881.20	0.00	3,526.34	354.86
AMERICAN EXPRESS CO. CMN (025816109)	05/03/2011	08/29/2011	93.00	4,569.01	0.00	4,646.51	(77.50)
AMERICAN EXPRESS CO. CMN (025816109)	05/03/2011	08/29/2011	194.00	9,531.06	0.00	9,686.54	(155.48)
AMERICAN EXPRESS CO. CMN (025816109)	04/12/2011	08/29/2011	515.00	25,301.51	0.00	23,804.07	1,497.44
AMERICAN EXPRESS CO. CMN (025816109)	03/18/2011	08/29/2011	573.00	28,151.01	0.00	25,396.10	2,754.91
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	08/29/2011	924.00	48,173.75	0.00	47,384.94	788.81
BOEING COMPANY CMN (097023105)	07/22/2011	08/29/2011	61.00	3,905.88	0.00	4,434.71	(528.83)
CONOCOPHILLIPS CMN (20825C104)	04/06/2011	08/29/2011	477.00	32,020.39	0.00	38,472.63	(6,452.24)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/18/2011	08/29/2011	8.00	520.37	0.00	729.14	(208.77)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	07/22/2011	08/29/2011	205.00	13,334.36	0.00	17,238.90	(3,904.54)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/02/2011	08/29/2011	368.00	23,936.80	0.00	32,769.88	(8,833.08)
EMC CORPORATION MASS CMN (268648102)	02/15/2011	08/29/2011	1,084.00	23,787.49	0.00	29,241.44	(5,453.95)
GENERAL ELECTRIC CO CMN (369604103)	01/04/2011	08/29/2011	628.00	9,932.00	0.00	11,535.61	(1,603.60)
GOOGLE, INC. CMN CLASS A (38259P508)	02/15/2011	08/29/2011	4.00	2,151.88	0.00	2,502.94	(351.06)

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **THE W. MITT ROMNEY BLIND TRUST**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
JPMORGAN CHASE & CO CMN (46625H100)	08/09/2011	08/29/2011	98.00	3,614.17	0.00	3,462.50	151.67
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	08/29/2011	142.00	5,236.86	0.00	6,445.32	(1,208.46)
LOWES COMPANIES INC CMN (548661107)	02/15/2011	08/29/2011	123.00	2,505.40	0.00	3,119.38	(613.98)
NIKE CLASS-B CMN CLASS B (654106103)	03/18/2011	08/29/2011	98.00	8,568.63	0.00	7,587.18	981.45
PRAXAIR, INC CMN SERIES (74005P104)	03/02/2011	08/29/2011	53.00	5,086.75	0.00	5,220.72	(133.97)
PRUDENTIAL FINANCIAL INC CMN (744320102)	07/26/2011	08/29/2011	69.00	3,411.78	0.00	4,178.71	(766.93)
PRUDENTIAL FINANCIAL INC CMN (744320102)	06/28/2011	08/29/2011	151.00	7,466.37	0.00	11,504.77	(4,038.40)
PRUDENTIAL FINANCIAL INC CMN (744320102)	08/09/2011	08/29/2011	264.00	13,053.78	0.00	13,386.09	(332.31)
PRUDENTIAL FINANCIAL INC CMN (744320102)	06/28/2011	08/29/2011	551.00	27,244.83	0.00	34,089.60	(6,844.78)
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	08/29/2011	73.00	3,978.12	0.00	4,036.61	(58.49)
VISA INC. CMN CLASS A (92826C839)	01/20/2011	08/29/2011	256.00	22,218.79	0.00	17,599.51	4,619.28
WALT DISNEY COMPANY (THE) CMN (254687106)	08/22/2011	08/29/2011	150.00	4,905.93	0.00	4,855.50	50.43
WALT DISNEY COMPANY (THE) CMN (254687106)	08/09/2011	08/29/2011	1,211.00	39,607.17	0.00	40,558.45	(951.29)
Net Covered Short-Term Disallowed Losses							(4,815.21)
Net Covered Short-Term Gains (Losses)				524,992.50	0.00	592,637.24	(62,829.53)
NonCovered Short-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	04/13/2010	01/04/2011	202.00	11,419.69	0.00	11,139.51	280.18
VISA INC. CMN CLASS A (92826C839)	07/21/2010	03/02/2011	53.00	3,897.21	0.00	3,862.54	34.67
AFLAC INCORPORATED CMN (001055102)	06/09/2010	03/18/2011	200.00	10,146.86	0.00	8,486.90	1,659.96
BOEING COMPANY CMN (097023105)	09/21/2010	03/18/2011	14.00	965.33	0.00	892.74	72.59
STAPLES, INC. CMN (855030102)	04/13/2010	03/18/2011	112.00	2,210.94	0.00	2,672.07	(461.13)
THE BANK OF NY MELLON CORP CMN (064058100)	11/30/2010	06/28/2011	575.00	13,955.73	0.00	15,558.01	(1,602.28)
STAPLES, INC. CMN (855030102)	09/21/2010	08/09/2011	531.00	6,719.14	0.00	10,495.75	(3,776.61)
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/25/2010	08/22/2011	82.00	6,659.09	0.00	5,963.83	695.26

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
SOUTHWESTERN ENERGY CO. CMN (845467109)	10/13/2010	08/22/2011	73.00	2,631.60	0.00	2,533.20	98.39
BOEING COMPANY CMN (097023105)	09/21/2010	08/29/2011	170.00	10,885.25	0.00	10,840.42	44.83
GENERAL ELECTRIC CO CMN (369604103)	10/19/2010	08/29/2011	1,723.00	27,249.75	0.00	27,936.21	(686.46)
GENERAL ELECTRIC CO CMN (369604103)	10/13/2010	08/29/2011	1,731.00	27,376.27	0.00	30,251.48	(2,875.21)
LOWES COMPANIES INC CMN (548661107)	09/28/2010	08/29/2011	444.00	9,043.88	0.00	9,910.48	(866.60)
QUALCOMM INC CMN (747525103)	09/28/2010	08/29/2011	184.00	9,284.28	0.00	8,120.82	1,163.46
SOUTHWESTERN ENERGY CO. CMN (845467109)	10/13/2010	08/29/2011	800.00	29,756.46	0.00	27,761.12	1,995.34
SPDR S&P 500 ETF TRUST (78462F103)	08/22/2011	08/29/2011	1,698.00	204,095.67	0.00	192,536.22	11,559.45
Net NonCovered Short-Term Gains (Losses)				376,297.15	0.00	368,961.30	7,335.84

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	09/16/2009	01/04/2011	176.00	9,949.83	0.00	7,536.74	2,413.09
EMERSON ELECTRIC CO. CMN (291011104)	06/01/2009	01/04/2011	6.00	339.00	0.00	203.93	135.08
EMERSON ELECTRIC CO. CMN (291011104)	10/20/2009	01/04/2011	351.00	19,831.65	0.00	13,913.99	5,917.66
BAXTER INTERNATIONAL INC CMN (071813109)	01/04/2007	01/20/2011	173.00	8,724.98	0.00	8,070.69	654.29
BAXTER INTERNATIONAL INC CMN (071813109)	12/09/2009	01/20/2011	176.00	8,876.28	0.00	9,787.52	(911.24)
BAXTER INTERNATIONAL INC CMN (071813109)	10/27/2009	01/20/2011	196.00	9,884.95	0.00	10,773.69	(888.74)
EXXON MOBIL CORPORATION CMN (30231G102)	11/17/2008	01/20/2011	569.00	44,018.98	0.00	41,969.33	2,049.65
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	07/06/2009	01/25/2011	191.00	20,139.67	0.00	8,822.88	11,316.79
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	06/09/2009	01/25/2011	276.00	29,102.34	0.00	16,102.14	13,000.20
CISCO SYSTEMS, INC. CMN (17275R102)	02/20/2009	02/15/2011	570.00	10,610.91	0.00	8,718.15	1,892.76
CISCO SYSTEMS, INC. CMN (17275R102)	04/20/2005	02/15/2011	2,452.00	45,645.55	0.00	43,045.60	2,599.95

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
OCCIDENTAL PETROLEUM CORP CMN (674599105)	09/06/2007	03/02/2011	274.00	27,544.74	0.00	16,236.67	11,308.07
AFLAC INCORPORATED CMN (001055102)	09/16/2009	03/18/2011	248.00	12,582.11	0.00	10,619.96	1,962.15
AFLAC INCORPORATED CMN (001055102)	08/25/2009	03/18/2011	417.00	21,156.21	0.00	17,449.62	3,706.59
APPLE, INC. CMN (037833100)	12/09/2009	03/18/2011	5.00	1,656.66	0.00	965.72	690.94
BIOGEN IDEC INC. CMN (09062X103)	05/12/2009	03/18/2011	17.00	1,183.93	0.00	824.02	359.91
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	03/18/2011	74.00	1,295.59	0.00	1,358.14	(62.55)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	07/28/2009	03/18/2011	17.00	1,195.76	0.00	827.84	367.93
MC DONALDS CORP CMN (580135101)	03/02/2010	03/18/2011	9.00	656.80	0.00	576.76	80.04
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	03/18/2011	90.00	2,250.06	0.00	2,310.30	(60.24)
PEPSICO INC CMN (713448108)	01/12/2010	03/18/2011	18.00	1,132.13	0.00	1,109.00	23.13
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/20/2009	03/18/2011	16.00	963.18	0.00	822.33	140.85
QUALCOMM INC CMN (747525103)	10/20/2009	03/18/2011	24.00	1,245.38	0.00	994.63	250.76
SCHLUMBERGER LTD CMN (806857108)	08/25/2009	03/18/2011	20.00	1,713.07	0.00	1,131.73	581.34
BAXTER INTERNATIONAL INC CMN (071813109)	01/04/2007	04/06/2011	858.00	46,377.69	0.00	40,026.90	6,350.79
SCHLUMBERGER LTD CMN (806857108)	08/25/2009	04/06/2011	275.00	25,198.09	0.00	15,561.29	9,636.80
BIOGEN IDEC INC. CMN (09062X103)	10/27/2009	04/21/2011	218.00	22,619.35	0.00	9,733.29	12,886.06
BIOGEN IDEC INC. CMN (09062X103)	05/12/2009	04/21/2011	461.00	47,832.67	0.00	22,345.50	25,487.17
COSTCO WHOLESALE CORPORATION CMN (22160K105)	05/12/2009	06/28/2011	34.00	2,712.18	0.00	1,576.94	1,135.23
COSTCO WHOLESALE CORPORATION CMN (22160K105)	07/28/2009	06/28/2011	164.00	13,082.26	0.00	7,986.18	5,096.08
THE BANK OF NY MELLON CORP CMN (064058100)	05/12/2010	06/28/2011	637.00	15,460.52	0.00	19,775.16	(4,314.64)
THE BANK OF NY MELLON CORP CMN (064058100)	05/18/2010	06/28/2011	658.00	15,970.21	0.00	19,490.49	(3,520.29)
EMERSON ELECTRIC CO. CMN (291011104)	06/01/2009	07/22/2011	21.00	1,157.04	0.00	713.74	443.30
EMERSON ELECTRIC CO. CMN (291011104)	03/30/2009	07/22/2011	738.00	40,661.68	0.00	20,378.76	20,282.92
PEPSICO INC CMN (713448108)	04/14/2009	07/26/2011	3.00	192.62	0.00	151.91	40.71
PEPSICO INC CMN (713448108)	04/03/2003	07/26/2011	71.00	4,558.77	0.00	2,723.20	1,835.57

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
PEPSICO INC CMN (713448108)	01/12/2010	07/26/2011	100.00	6,420.81	0.00	6,161.13	259.68
PEPSICO INC CMN (713448108)	10/09/2009	07/26/2011	174.00	11,172.21	0.00	10,495.45	676.76
BANK OF AMERICA CORP CMN (060505104)	02/02/2010	08/09/2011	648.00	4,489.06	0.00	10,124.35	(5,635.29)
BANK OF AMERICA CORP CMN (060505104)	01/26/2010	08/09/2011	823.00	5,701.39	0.00	12,424.17	(6,722.78)
BANK OF AMERICA CORP CMN (060505104)	01/12/2010	08/09/2011	1,186.00	8,216.09	0.00	19,564.14	(11,348.05)
STAPLES, INC. CMN (855030102)	03/09/2010	08/09/2011	464.00	5,871.34	0.00	10,685.36	(4,814.02)
STAPLES, INC. CMN (855030102)	04/13/2010	08/09/2011	601.00	7,604.91	0.00	14,338.54	(6,733.63)
STAPLES, INC. CMN (855030102)	02/02/2010	08/09/2011	632.00	7,997.17	0.00	15,122.37	(7,125.20)
STAPLES, INC. CMN (855030102)	01/26/2010	08/09/2011	788.00	9,971.16	0.00	18,957.39	(8,986.23)
APPLE, INC. CMN (037833100)	12/09/2009	08/22/2011	31.00	11,121.65	0.00	5,987.46	5,134.19
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	08/22/2011	314.00	3,573.25	0.00	5,762.91	(2,189.66)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	05/12/2009	08/22/2011	95.00	7,083.06	0.00	4,406.16	2,676.90
GENERAL MILLS INC CMN (370334104)	05/18/2010	08/22/2011	165.00	5,959.68	0.00	6,109.70	(150.01)
JOHNSON & JOHNSON CMN (478160104)	10/01/2008	08/22/2011	127.00	8,059.26	0.00	8,651.32	(592.06)
MC DONALDS CORP CMN (580135101)	03/02/2010	08/22/2011	58.00	5,070.84	0.00	3,716.91	1,353.93
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	08/22/2011	257.00	6,160.17	0.00	6,597.19	(437.02)
ORACLE CORPORATION CMN (68389X105)	10/20/2009	08/22/2011	81.00	2,030.47	0.00	1,788.96	241.51
ORACLE CORPORATION CMN (68389X105)	04/28/2009	08/22/2011	169.00	4,236.40	0.00	3,357.15	879.25
PEPSICO INC CMN (713448108)	04/03/2003	08/22/2011	112.00	6,944.98	0.00	4,295.76	2,649.22
QUALCOMM INC CMN (747525103)	10/20/2009	08/22/2011	175.00	8,133.84	0.00	7,252.47	881.37
THE TRAVELERS COMPANIES, INC CMN (89417E109)	10/03/2006	08/22/2011	149.00	7,354.49	0.00	7,054.03	300.46
VISA INC. CMN CLASS A (92826C839)	07/21/2010	08/22/2011	84.00	6,696.35	0.00	6,121.77	574.58
APPLE, INC. CMN (037833100)	12/09/2009	08/29/2011	4.00	1,562.75	0.00	772.58	790.17
APPLE, INC. CMN (037833100)	07/06/2009	08/29/2011	229.00	89,467.37	0.00	31,406.71	58,060.66
BOEING COMPANY CMN (097023105)	10/01/2008	08/29/2011	148.00	9,476.57	0.00	8,288.06	1,188.51

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
BOEING COMPANY CMN (097023105)	10/14/2008	08/29/2011	570.00	36,497.59	0.00	26,225.02	10,272.57
CHARLES SCHWAB CORPORATION CMN (808513105)	08/05/2009	08/29/2011	940.00	11,721.57	0.00	16,617.51	(4,895.94)
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	08/29/2011	1,377.00	17,170.86	0.00	25,272.36	(8,101.50)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	05/12/2009	08/29/2011	67.00	5,190.41	0.00	3,107.50	2,082.91
COSTCO WHOLESALE CORPORATION CMN (22160K105)	04/21/2009	08/29/2011	643.00	49,812.44	0.00	29,117.87	20,694.57
GENERAL MILLS INC CMN (370334104)	05/18/2010	08/29/2011	229.00	8,470.55	0.00	8,479.52	(8.97)
GENERAL MILLS INC CMN (370334104)	07/08/2010	08/29/2011	409.00	15,128.62	0.00	15,001.96	126.66
GENERAL MILLS INC CMN (370334104)	05/12/2010	08/29/2011	434.00	16,053.35	0.00	15,877.96	175.39
GOOGLE, INC. CMN CLASS A (38259P508)	07/21/2010	08/29/2011	19.00	10,221.43	0.00	9,140.81	1,080.62
GOOGLE, INC. CMN CLASS A (38259P508)	07/08/2010	08/29/2011	20.00	10,759.40	0.00	9,074.07	1,685.33
GOOGLE, INC. CMN CLASS A (38259P508)	06/09/2010	08/29/2011	38.00	20,442.86	0.00	18,421.73	2,021.13
GOOGLE, INC. CMN CLASS A (38259P508)	06/15/2010	08/29/2011	38.00	20,442.86	0.00	18,623.25	1,819.61
JOHNSON & JOHNSON CMN (478160104)	04/14/2009	08/29/2011	1.00	64.76	0.00	51.45	13.31
JOHNSON & JOHNSON CMN (478160104)	03/10/2009	08/29/2011	180.00	11,656.77	0.00	8,561.70	3,095.07
JOHNSON & JOHNSON CMN (478160104)	10/01/2008	08/29/2011	303.00	19,622.24	0.00	20,640.54	(1,018.31)
JOHNSON & JOHNSON CMN (478160104)	11/17/2008	08/29/2011	405.00	26,227.74	0.00	23,947.33	2,280.41
JPMORGAN CHASE & CO CMN (46625H100)	04/25/2005	08/29/2011	1,757.00	64,796.91	0.00	61,867.48	2,929.43
LOWES COMPANIES INC CMN (548661107)	08/25/2010	08/29/2011	838.00	17,069.31	0.00	17,266.74	(197.43)
LOWES COMPANIES INC CMN (548661107)	07/13/2010	08/29/2011	888.00	18,087.77	0.00	18,776.85	(689.08)
MC DONALDS CORP CMN (580135101)	03/02/2010	08/29/2011	119.00	10,764.58	0.00	7,626.07	3,138.51
MC DONALDS CORP CMN (580135101)	01/26/2010	08/29/2011	296.00	26,775.76	0.00	18,928.08	7,847.68
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	08/29/2011	959.00	24,549.93	0.00	24,617.53	(67.60)
MICROSOFT CORPORATION CMN (594918104)	11/05/2008	08/29/2011	1,065.00	27,263.47	0.00	24,830.48	2,432.99
NIKE CLASS-B CMN CLASS B (654106103)	10/20/2009	08/29/2011	130.00	11,366.55	0.00	8,472.01	2,894.54
NIKE CLASS-B CMN CLASS B (654106103)	01/06/2010	08/29/2011	217.00	18,973.40	0.00	14,220.16	4,753.24

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
NIKE CLASS-B CMN CLASS B (654106103)	11/20/2009	08/29/2011	304.00	26,580.25	0.00	19,289.32	7,290.93
OCCIDENTAL PETROLEUM CORP CMN (674599105)	04/14/2009	08/29/2011	4.00	333.81	0.00	231.50	102.31
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/25/2010	08/29/2011	90.00	7,510.69	0.00	6,545.66	965.03
OCCIDENTAL PETROLEUM CORP CMN (674599105)	09/06/2007	08/29/2011	476.00	39,723.19	0.00	28,206.76	11,516.43
ORACLE CORPORATION CMN (68389X105)	04/28/2009	08/29/2011	547.00	15,041.94	0.00	10,866.05	4,175.89
ORACLE CORPORATION CMN (68389X105)	04/06/2009	08/29/2011	1,154.00	31,733.81	0.00	21,804.83	9,928.98
PEPSICO INC CMN (713448108)	09/06/2002	08/29/2011	400.00	25,434.59	0.00	15,232.62	10,201.97
PEPSICO INC CMN (713448108)	04/03/2003	08/29/2011	452.00	28,741.08	0.00	17,336.46	11,404.63
PRAXAIR, INC CMN SERIES (74005P104)	07/22/2004	08/29/2011	433.00	41,557.76	0.00	17,025.60	24,532.16
QUALCOMM INC CMN (747525103)	10/20/2009	08/29/2011	39.00	1,967.86	0.00	1,616.27	351.60
QUALCOMM INC CMN (747525103)	08/20/2004	08/29/2011	1,110.00	56,008.41	0.00	40,032.82	15,975.59
THE TRAVELERS COMPANIES, INC CMN (89417E109)	04/14/2009	08/29/2011	13.00	657.03	0.00	555.04	101.99
THE TRAVELERS COMPANIES, INC CMN (89417E109)	10/03/2006	08/29/2011	912.00	46,092.87	0.00	43,176.36	2,916.51
THERMO FISHER SCIENTIFIC INC CMN (883556102)	04/14/2009	08/29/2011	31.00	1,689.34	0.00	1,133.83	555.51
THERMO FISHER SCIENTIFIC INC CMN (883556102)	03/05/2007	08/29/2011	958.00	52,205.97	0.00	42,686.66	9,519.31
VISA INC. CMN CLASS A (92826C839)	07/21/2010	08/29/2011	7.00	607.54	0.00	510.15	97.40
VISA INC. CMN CLASS A (92826C839)	04/14/2009	08/29/2011	12.00	1,041.51	0.00	715.98	325.53
VISA INC. CMN CLASS A (92826C839)	10/10/2008	08/29/2011	120.00	10,415.06	0.00	5,986.48	4,428.58
VISA INC. CMN CLASS A (92826C839)	11/20/2008	08/29/2011	330.00	28,641.41	0.00	16,584.84	12,056.57
Net NonCovered Long-Term Gains (Losses)				1,683,013.36	0.00	1,348,379.99	334,633.41

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

► Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

Taxpayer's identifying number

THE W. MITT ROMNEY BLIND TRUST

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- More accurate returns
- Secure transmissions
- Easier filing method
- E-payment options
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS *e-file* and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS *e-file* does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS *e-file*.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

THE W. MITT ROMNEY BLIND TRUST

[REDACTED]
ATTACHMENT 1

FEDERAL CAPITAL GAIN DISTRIBUTIONS

CAPITAL GAIN DISTRIBUTIONS

15% RATE CAPITAL GAIN DISTRIBUTIONS

GOLDMAN SACHS # [REDACTED]

14,554.

TOTAL 15% RATE CAPITAL GAIN DISTRIBUTIONS

14,554.

TOTAL CAPITAL GAIN DISTRIBUTIONS

14,554.

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 2

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

SELECT COMMODITIES STRATEGIES, LI [REDACTED] 9,923.

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED) 9,923.

ATTACHMENT 3

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

SUN VENTURE CAPITAL PARTNERS I, [REDACTED] 113.
SELECT COMMODITIES STRATEGIES, [REDACTED] 45.

TOTAL 15% MAX RATE CAPITAL GAIN (LOSS) 158.

TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED) 158.

THE W. MITT ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

GS EMERGING MARKETS OPP FUND LLC

(NON-PTP)

TRADE OR BUSINESS EXPENSE

-4,249.

NET INCOME OR ALLOWABLE LOSS

-4,249.

SELECT COMMODITIES STRATEGIES, LLC

(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE

-1,406.

TRADE OR BUSINESS EXPENSE

-27,035.

NET INCOME OR ALLOWABLE LOSS

-28,441.

TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

-32,690.

THE W. MITT ROMNEY BLIND TRUST

ATTACHMENT 5

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

DESCRIPTION	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST OR BASIS	GAIN/ (LOSS)
SELECT COMMODITIES STRATEGIES, LLC	VAR	VAR		28,671.	-28,671.
TOTAL GAINS AND LOSSES					<u>-28,671.</u>

EXPLANATION OF INCOME AND DEDUCTIONSINCOMEATTACHMENT 6INTEREST INCOMEUNITED STATES GOVERNMENT INTEREST
SELECT COMMODITIES STRATEGIES,

GOLDMAN SACHS #		94.
GOLDMAN SACHS #		1,101,763.
GOLDMAN SACHS #	BOND AMORTIZATION	-430,503.
GOLDMAN SACHS #	ACCRD INT PAID	-19,336.

TOTAL

652,018.

FOREIGN INTEREST

GOLDMAN SACHS #		15,689.
GOLDMAN SACHS #	- OID	1,181.
GOLDMAN SACHS #	- ACCRD INT PAID	-7,990.
GOLDMAN SACHS #	- BOND AMORTIZATION	-3,349.

TOTAL

5,531.

OTHER INTEREST

SUN VENTURE CAPITAL PARTNERS I		22.
SELECT COMMODITIES STRATEGIES,		344.
GOLDMAN SACHS #		3,500.
GOLDMAN SACHS #		104.
GOLDMAN SACHS #		28.

TOTAL

3,998.

TOTAL INTEREST INCOME

661,547.

ATTACHMENT 7DIVIDEND INCOMEQUALIFIED TOTAL DIVS FOR THE YEAR

FOREIGN DIVIDENDS

GOLDMAN SACHS #	47,679.	49,747.
GOLDMAN SACHS #	645.	645.
GOLDMAN SACHS #	98,429.	99,321.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

TOTAL	146,753.	149,713.
OTHER DIVIDENDS		
GS EMERGING MARKETS OPP FUND LLC		2.
SELECT COMMODITIES STRATEGIES, LL	1,006.	1,739.
GOLDMAN SACHS # [REDACTED]	43,003.	229,400.
GOLDMAN SACHS # [REDACTED]	23,862.	23,862.
GOLDMAN SACHS # [REDACTED]	362.	362.
TOTAL	68,233.	255,365.
US GOVT INT REPORTED AS DIVIDENDS		
GOLDMAN SACHS # [REDACTED]	12,027.	12,027.
TOTAL	12,027.	12,027.
TOTAL DIVIDEND INCOME	227,013.	417,105.

ATTACHMENT 8

OTHER INCOME	
OTHER INCOME/(LOSS) - SEE STMT	2,461.
SECTION 988 GAIN/(LOSS) - SEE STMT	-2,111.
OTHER ORDINARY INCOME/(LOSS) - SEE STMT	-5,948.
SECTION 59(E)(2) EXPENDITURES - SEE STMT	-289.
OTHER PORTFOLIO INCOME/(LOSS) - SEE STMT	-4,822.
GS # [REDACTED] - ORDINARY INCOME	-1,211.
TOTAL OTHER INCOME	-11,920.

DEDUCTIONSATTACHMENT 9OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:

<u>Other Portfolio Income/(Loss)</u>	<u>(4,822)</u>
Select Commodities Strategies, LLC	(4,822)
<u>Other Income/(Loss)</u>	<u>2,461</u>
Select Commodities Strategies, LLC	2,461
<u>Other Ordinary Income/(Loss)</u>	<u>(5,948)</u>
Select Commodities Strategies, LLC	(5,948)
<u>Section 988 Gain/(Loss)</u>	<u>(2,111)</u>
Select Commodities Strategies, LLC	(2,111)
<u>Section 59(e)(2) Expenditures</u>	<u>(289)</u>
Select Commodities Strategies, LLC	(289)

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 9 (CONT'D)

SUN VENTURE CAPITAL PARTNERS I	22.
SELECT COMMODITIES STRATEGIES,	24,868.
GS EMERGING MARKETS OPPORTUNIT	883.
GOLDMAN SACHS #	146,944.
GOLDMAN SACHS #	31,569.
GOLDMAN SACHS #	24,079.
TOTAL NONALLOCABLE	228,365.
TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR	228,365.
LESS: 2% FLOOR LIMITATION	0
NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR	228,365.

A Check all that apply:

- ☐ Decedent's estate
- ☐ Simple trust
- ☐ Complex trust
- ☐ Qualified disability trust
- ☐ ESBT (S portion only)
- ☒ Grantor type trust
- ☐ Bankruptcy estate - Ch. 7
- ☐ Bankruptcy estate - Ch. 11
- ☐ Pooled income fund

For calendar year 2011 or fiscal year beginning

, 2011, and ending

, 20

Name of estate or trust (If a grantor type trust, see the instructions.)

THE ANN D. ROMNEY BLIND TRUST

Name and title of fiduciary

R. BRADFORD MALT, TRUSTEE

Number, street, and room or suite no. (If a P.O. box, see the instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code

BOSTON, MA 02199

C Employer identification number

D Date entity created

01/07/2003

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.

☐ Described in sec. 4947(a)(1). Check hereif not a private foundation ☐☐ Described in sec. 4947(a)(2)☐ Change in trust's name☐ Change in fiduciary's address

B Number of Schedules K-1 attached (see instructions) 1

F Check applicable boxes:

☐ Initial return☐ Final return☐ Amended return☐ Change in fiduciary☐ Change in fiduciary's nameG Check here if the estate or filing trust made a section 645 election ☐

Income	1	Interest income	1	
	2a	Total ordinary dividends	2	
	b	Qualified dividends allocable to: (1) Beneficiaries (2) Estate or trust	3	
	3	Business income or (loss). Attach Schedule C or C-EZ (Form 1040)	4	
	4	Capital gain or (loss). Attach Schedule D (Form 1041)	5	
	5	Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040)	6	
	6	Farm income or (loss). Attach Schedule F (Form 1040)	7	
	7	Ordinary gain or (loss). Attach Form 4797	8	
	8	Other income. List type and amount	9	
9	Total income. Combine lines 1, 2a, and 3 through 8	10		
Deductions	10	Interest. Check if Form 4952 is attached <input type="checkbox"/>	10	
	11	Taxes	11	
	12	Fiduciary fees	12	
	13	Charitable deduction (from Schedule A, line 7)	13	
	14	Attorney, accountant, and return preparer fees	14	
	15a	Other deductions not subject to the 2% floor (attach schedule)	15a	
	b	Allowable miscellaneous itemized deductions subject to the 2% floor	15b	
	16	Add lines 10 through 15b	16	
	17	Adjusted total income or (loss). Subtract line 16 from line 9	17	
	18	Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041)	18	
	19	Estate tax deduction including certain generation-skipping taxes (attach computation)	19	
	20	Exemption	20	
21	Add lines 18 through 20	21		
Tax and Payments	22	Taxable income. Subtract line 21 from line 17. If a loss, see instructions	22	
	23	Total tax (from Schedule G, line 7)	23	
	24	Payments: a 2011 estimated tax payments and amount applied from 2010 return	24a	
	b	Estimated tax payments allocated to beneficiaries (from Form 1041-T)	24b	
	c	Subtract line 24b from line 24a	24c	
	d	Tax paid with Form 7004 (see instructions)	24d	
	e	Federal income tax withheld. If any is from Form(s) 1099, check <input type="checkbox"/>	24e	
	f	Other payments: Form 2439	24f	
	g	Form 4136	24g	
	h	Total	24h	
	25	Total payments. Add lines 24c through 24e, and 24h	25	
	26	Estimated tax penalty (see instructions)	26	
	27	Tax due. If line 25 is smaller than the total of lines 23 and 26, enter amount owed	27	
	28	Overpayment. If line 25 is larger than the total of lines 23 and 26, enter amount overpaid	28	
	29	Amount of line 28 to be: a Credited to 2012 estimated tax b Refunded	29	

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/2012

Check if self-employed ☐

PTIN

Firm's name PRICEWATERHOUSECOOPERS LLP

Firm's EIN

Firm's address 125 HIGH STREET

Phone no.

BOSTON, MA

02110

7004

**Application for Automatic Extension of Time To File Certain
Business Income Tax, Information, and Other Returns**

► File a separate application for each return.
► See separate instructions.

OMB No. 1545-0233

**Print
or
Type**

Name

THE ANN D. ROMNEY BLIND TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)).

BOSTON, MA 02199

Note. File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

Application Is For:	Form Code	Application Is For:	Form Code
Form 1065	09	Form 1041 (estate other than a bankruptcy estate)	04
Form 8804	31	Form 1041 (trust)	05

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below)

Application Is For:	Form Code	Application Is For:	Form Code
Form 706-GS(D)	01	Form 1120-ND (section 4951 taxes)	20
Form 706-GS(T)	02	Form 1120-PC	21
Form 1041 (bankruptcy estate only)	03	Form 1120-POL	22
Form 1041-N	06	Form 1120-REIT	23
Form 1041-QFT	07	Form 1120-RIC	24
Form 1042	08	Form 1120S	25
Form 1065-B	10	Form 1120-SF	26
Form 1066	11	Form 3520-A	27
Form 1120	12	Form 8612	28
Form 1120-C	34	Form 8613	29
Form 1120-F	15	Form 8725	30
Form 1120-FSC	16	Form 8831	32
Form 1120-H	17	Form 8876	33
Form 1120-L	18	Form 8924	35
Form 1120-ND	19	Form 8928	36

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐

If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here ☐

5a The application is for calendar year 20 11, or tax year beginning, 20, and ending, 20

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax 6 0

7 Total payments and credits (see instructions) 7 0

8 Balance due. Subtract line 7 from line 6 (see instructions) 8 0

For Privacy Act and Paperwork Reduction Act Notice, see separate instructions.

Form 7004 (Rev. 11-2011)

GOLDMAN SACHS HEDGE FUND PARTNERS II, LLC
SCHEDULE K-1 SUPPORTING SCHEDULES

PARTNER # [REDACTED]
R BRADFORD MALT TTEE THE ANN D ROPES & GRAY LLP

BOX 15, CODE P - OTHER CREDITS

U.S. WITHHOLDING TAX
TOTAL OTHER CREDITS

	7
	7

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

1	Amounts paid or permanently set aside for charitable purposes from gross income (see instructions)	1	
2	Tax-exempt income allocable to charitable contributions (see instructions)	2	
3	Subtract line 2 from line 1	3	
4	Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes	4	
5	Add lines 3 and 4	5	
6	Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions)	6	
7	Charitable deduction. Subtract line 6 from line 5. Enter here and on page 1, line 13	7	

Schedule B Income Distribution Deduction

1	Adjusted total income (see instructions)	1	
2	Adjusted tax-exempt interest	2	
3	Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions)	3	
4	Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion)	4	
5	Capital gains for the tax year included on Schedule A, line 1 (see instructions)	5	
6	Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number	6	
7	Distributable net income. Combine lines 1 through 6. If zero or less, enter -0-	7	
8	If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law	8	
9	Income required to be distributed currently	9	
10	Other amounts paid, credited, or otherwise required to be distributed	10	
11	Total distributions. Add lines 9 and 10. If greater than line 8, see instructions	11	
12	Enter the amount of tax-exempt income included on line 11	12	
13	Tentative income distribution deduction. Subtract line 12 from line 11	13	
14	Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0-	14	
15	Income distribution deduction. Enter the smaller of line 13 or line 14 here and on page 1, line 18	15	

Schedule G Tax Computation (see instructions)

1	Tax: a Tax on taxable income (see instructions)	1a		1d
	b Tax on lump-sum distributions. Attach Form 4972	1b		
	c Alternative minimum tax (from Schedule I (Form 1041), line 56)	1c		
	d Total. Add lines 1a through 1c			
2a	Foreign tax credit. Attach Form 1116	2a		3
b	General business credit. Attach Form 3800	2b		
c	Credit for prior year minimum tax. Attach Form 8801	2c		
d	Bond credits. Attach Form 8912	2d		
3	Total credits. Add lines 2a through 2d			3
4	Subtract line 3 from line 1d. If zero or less, enter -0-			4
5	Recapture taxes. Check if from: <input type="checkbox"/> Form 4255 <input type="checkbox"/> Form 8611			5
6	Household employment taxes. Attach Schedule H (Form 1040)			6
7	Total tax. Add lines 4 through 6. Enter here and on page 1, line 23			7

Other Information

	Yes	No
1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends \$ <u>481</u>	X	
2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement?		X
3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country		X
4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions		X
5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment		X
6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions)		
7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions)		
8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here		
9 Are any present or future trust beneficiaries skip persons? See instructions		X

ACCOUNT NAME: THE ANN D. ROMNEY BLIND TRUST

TRUST I.D. NUMBER: [REDACTED]

R. BRADFORD MALT, TRUSTEE
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

ANN D. ROMNEY

I.D. NUMBER: [REDACTED]

[REDACTED]
BELMONT, MA 02478

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST	362,701.
(ENTER ON FORM 1040, LINE 8A)	
OTHER INTEREST INCOME	599,527.
(ENTER ON FORM 1040, LINE 8A)	
FOREIGN INTEREST INCOME	33,672.
(ENTER ON FORM 1040, LINE 8A & FORM 1116)	
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS	
QUALIFIED	
TOTAL FOR YEAR	156,157.
(ENTER ON FORM 1040, LINE 9A)	
ORDINARY DIVIDENDS	
QUALIFIED	814,290.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	1,593,540.
(ENTER ON FORM 1040, LINE 9A)	
FOREIGN DIVIDENDS	
QUALIFIED	38,317.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	64,686.
(ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116)	
SHORT TERM GAINS OR LOSSES:	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	-939,393.
(ENTER ON SCHEDULE D, LINE 5, COLUMN F)	
OTHER CAPITAL GAIN OR LOSS	-273,269.
(ENTER ON SCHEDULE D, PART I, LINE 3)	
SECTION 1256 GAIN OR LOSS	35,634.
(SEE SCHEDULE D, LINE 4 INSTRUCTIONS)	
LONG TERM GAINS OR LOSSES:	
CAPITAL GAIN DISTRIBUTIONS	
TOTAL FOR YEAR	11,811.

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

(ENTER ON SCHEDULE D, LINE 13, COLUMN F)
 PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS
 TOTAL FOR YEAR 3,951,985.
 (ENTER ON SCHEDULE D, LINE 12, COLUMN F)
 BUSINESS PROPERTY GAIN OR LOSS
 TOTAL FOR YEAR -161,524.
 (ENTER ON FORM 4797, PART I, COLUMN G)
 UNRECAPTURED SECTION 1250 GAIN (PARTNERSHIPS/S CORP) ... 17,095.
 (ENTER ON LINE 11 OF WORKSHEET FOR SCHED D, LINE 19)
 OTHER CAPITAL GAIN OR LOSS
 TOTAL FOR YEAR 1,380,263.
 (ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)
 SECTION 1256 GAIN OR LOSS 53,450.
 (SEE SCHEDULE D, LINE 11 INSTRUCTIONS)
 ROYALTY INCOME 1,608.
 (ENTER ON SCHEDULE E, PART I)
 OTHER TAXABLE INCOME 449,263.
 (ENTER ON FORM 1040, LINE 21)
 RENT/ROYALTY INCOME FROM ACTIVE/PASSIVE ACTIVITIES -171,067.
 (ENTER ON SCHEDULE E, PART I)
 PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES -1,116,358.
 (ENTER ON SCHEDULE E, PART II)
 S CORPORATION INCOME FROM ACTIVE/PASSIVE ACTIVITIES 2,064,546.
 (ENTER ON SCHEDULE E, PART II)

D E D U C T I O N S

INVESTMENT INTEREST EXPENSE 40,442.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 CHARITABLE DEDUCTION 163.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 OTHER DEDUCTIONS SUBJECT TO 2% AGI 458,546.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)

Q U A L I F I E D P R O D U C T I O N I N F O

QUALIFIED PRODUCTION ACTIVITIES INCOME (QPAI) -3,339.
 W-2 WAGES

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

M I S C E L L A N E O U S I N F O R M A T I O N

TAX-EXEMPT INTEREST 481.
 (ENTER ON FORM 1040, LINE 8B)
 (NO ALLOCATION AGAINST FEES OR COMMISSIONS
 HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME)
 NONTAXABLE DIVIDENDS 236.
 (FOR INFORMATIONAL PURPOSES ONLY)

T A X C R E D I T SFOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

COUNTRY	FOREIGN INCOME	EXPENSES	TAXES	DATE PAID
VARIOUS	1,724,931.	546,275.	36,399.	12/31/2011
VARIOUS	-23,514.	6,873.	303.	12/31/2011

O T H E R I N F O R M A T I O N

FOREIGN INFORMATION:

LINE 16B: \$15,656,336

LINE 16C: \$12,372,273

LINE 16G: \$419,409

LINE 16H: \$10,808,369

QUALIFIED FOREIGN DIVIDENDS: \$543,861

COLLECTIBLES (28%) GAIN/(LOSS): \$209

SECTION 1250 GAIN/(LOSS)-BUSINESS ASSETS: \$481

SECTION 1250 GAIN/(LOSS)-PSHIP INTEREST: \$9,844

SECTION 1250 GAIN/(LOSS): \$17,095

SECTION 1231 15% GAIN/(LOSS): \$(165,786)

SECTION 1231 25% GAIN/(LOSS): \$7,230

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

LINE 12: \$2

LINE 13M: \$15,211

DOMESTIC PRODUCTION ACTIVITIES INFORMATION:

GROSS RECEIPTS FROM DPGR: \$386,439

GROSS RECEIPTS FROM ALL SOURCES: \$711,313

COGS ALLOCABLE TO DPGR: \$331,304

COGS FROM ALL SOURCES: \$596,215

EXPENSES ALLOCABLE TO DPGR: \$60,203

EXPENSES ALLOCABLE TO NON-DPGR: \$155,258

EXPENSES NOT DIRECTLY ALLOCABLE: \$78,443

W-2 WAGES: \$38,888

INTEREST EXPENSE: \$62,099

LINE 15J: \$57

LINE 15L: \$27

LINE 15M: \$25

LINE 15N: \$302

LINE 15P US WITHHOLDING: \$7

LINE 15P OTHER CREDITS: \$11

AMT ITEMS:

LINE 17A: \$(4,573)

LINE 17B: \$(5,024)

LINE 17D: \$6,175

LINE 17E: \$10,786

LINE 17F: \$6,734

TAX-EXEMPT INCOME AND NONDEDUCTIBLE EXPENSES:

LINE 18B: \$423

LINE 18C: \$4,095

SECTION 1291 TAX FROM FORM 8621: \$24

STATE AND LOCAL TAXES PAID: \$2,743

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Supplemental Income and Loss

(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Name(s) shown on return

Your social security number

THE ANN D. ROMNEY BLIND TRUST

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

☐ Yes ☐ No

B If "Yes," did you or will you file all required Forms 1099?

☐ Yes ☐ No

Part I Income or Loss From Rental Real Estate and Royalties Note. If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

1	Physical address of each property-street, city, state, zip	Type-from list below	2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions.	Fair Rental Days	Personal Use Days	QJV
A			A	N/A		
B			B			
C	SEE ATTACHED STMT(S)		C			

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:

		Properties		
		A	B	C
3a	Merchant card and third party payments. For 2011, enter -0-	3a		
b	Payments not reported to you on line 3a	3b		
4	Total not including amounts on line 3a that are not income (see instructions)	4		

Expenses:

5	Advertising	5		
6	Auto and travel (see instructions)	6		
7	Cleaning and maintenance	7		
8	Commissions	8		
9	Insurance	9		
10	Legal and other professional fees	10		
11	Management fees	11		
12	Mortgage interest paid to banks, etc. (see instructions)	12		
13	Other interest	13		
14	Repairs	14		
15	Supplies	15		
16	Taxes	16		
17	Utilities	17		
18	Depreciation expense or depletion	18		
19	Other (list) ▶	19		
20	Total expenses. Add lines 5 through 19	20		
21	Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198	21		
22	Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions)	22	() () ()	

23a	Total of all amounts reported on line 3a for all rental properties	23a	
b	Total of all amounts reported on line 3a for all royalty properties	23b	
c	Total of all amounts reported on line 4 for all rental properties	23c	
d	Total of all amounts reported on line 4 for all royalty properties	23d	
e	Total of all amounts reported on line 12 for all properties	23e	
f	Total of all amounts reported on line 18 for all properties	23f	
g	Total of all amounts reported on line 20 for all properties	23g	

24 Income. Add positive amounts shown on line 21. Do not include any losses 1,608.

25 Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here. ()

26 Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2 1,608.

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

THE ANN D. ROMNEY BLIND TRUST

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.

Part II Income or Loss From Partnerships and S Corporations Note. If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section.

☒ Yes ☐ No

28	(a) Name	(b) Enter P for partnership; S for S corporation	(c) Check if foreign partnership	(d) Employer identification number	(e) Check if any amount is not at risk
A					
B	ATTACHMENT 4				
C					
D					

Passive Income and Loss		Nonpassive Income and Loss		
(f) Passive loss allowed (attach Form 8582 if required)	(g) Passive income from Schedule K-1	(h) Nonpassive loss from Schedule K-1	(i) Section 179 expense deduction from Form 4562	(j) Nonpassive income from Schedule K-1
A				
B				
C				
D				
29a Totals	2,115,241.			
b Totals	-348,848.	-989,272.		
30 Add columns (g) and (j) of line 29a			30	2,115,241.
31 Add columns (f), (h), and (i) of line 29b			31	(1,338,120.)
32 Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below			32	777,121.

Part III Income or Loss From Estates and Trusts

33	(a) Name	(b) Employer identification number
A		
B		
Passive Income and Loss		Nonpassive Income and Loss
(c) Passive deduction or loss allowed (attach Form 8582 if required)	(d) Passive income from Schedule K-1	(e) Deduction or loss from Schedule K-1
A		
B		
34a Totals		
b Totals		
35 Add columns (d) and (f) of line 34a		35
36 Add columns (c) and (e) of line 34b		36
37 Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below		37

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

38	(a) Name	(b) Employer identification number	(c) Excess inclusion from Schedules Q, line 2c (see instructions)	(d) Taxable income (net loss) from Schedules Q, line 1b	(e) Income from Schedules Q, line 3b
39 Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below					39

Part V Summary

40 Net farm rental income or (loss) from Form 4835. Also, complete line 42 below	40	
41 Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18	41	778,729.
42 Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions)	42	
43 Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules	43	

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST		Identifying Number [REDACTED]		
DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
BCIP II - D (OTHER) [REDACTED]				
<input checked="checked" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?				
ROYALTY INCOME			87.	
OTHER INCOME:				
TOTAL GROSS INCOME				87.
OTHER EXPENSES:				
DEPRECIATION (SHOWN BELOW)				
LESS: Beneficiary's Portion				
AMORTIZATION				
LESS: Beneficiary's Portion				
DEPLETION				
LESS: Beneficiary's Portion				
TOTAL EXPENSES				
TOTAL RENT OR ROYALTY INCOME (LOSS)				87.
Less Amount to				
Rent or Royalty				
Depreciation				
Depletion				
Investment Interest Expense				
Other Expenses				
Net Income (Loss) to Others				
Net Rent or Royalty Income (Loss)				87.
Deductible Rental Loss (if Applicable)				

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals							

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST						Identifying Number <div></div>			
DESCRIPTION OF PROPERTY PROSPECT HARBOR INV <div></div>						TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
X	Yes	No	Did you actively participate in the operation of the activity during the tax year?						
ROYALTY INCOME							31.		
OTHER INCOME:									
TOTAL GROSS INCOME								31.	
OTHER EXPENSES:									
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									
TOTAL RENT OR ROYALTY INCOME (LOSS)								31.	
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)								31.	
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

Taxpayer's Name <div style="text-align: center;">THE ANN D. ROMNEY BLIND TRUST</div>		Identifying Number <div style="background-color: black; width: 100px; height: 1.2em;"></div>	
DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS
BC PTRS IX <div style="background-color: black; width: 100px; height: 1.2em; display: inline-block;"></div>			
<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?			
ROYALTY INCOME			3.
OTHER INCOME:			
TOTAL GROSS INCOME			3.
OTHER EXPENSES:			
DEPRECIATION (SHOWN BELOW)			
LESS: Beneficiary's Portion			
AMORTIZATION			
LESS: Beneficiary's Portion			
DEPLETION			
LESS: Beneficiary's Portion			
TOTAL EXPENSES			
TOTAL RENT OR ROYALTY INCOME (LOSS)			3.
Less Amount to			
Rent or Royalty			
Depreciation			
Depletion			
Investment Interest Expense			
Other Expenses			
Net Income (Loss) to Others			
Net Rent or Royalty Income (Loss)			3.
Deductible Rental Loss (if Applicable)			

[illegible]

Taxpayer's Name	Identifying Number
THE ANN D. ROMNEY BLIND TRUST	[REDACTED]

SSS I	[REDACTED]			
-------	------------	--	--	--

ROYALTY INCOME	1.	
----------------	----	--

TOTAL GROSS INCOME	1
------------------------------	---

DEPRECIATION (SHOWN BELOW)		
--------------------------------------	--	--

LESS: Beneficiary's Portion		
---------------------------------------	--	--

AMORTIZATION		

LESS: Beneficiary's Portion		
---------------------------------------	--	--

DEPLETION		

LESS: Beneficiary's Portion		
---------------------------------------	--	--

TOTAL EXPENSES	
--------------------------	--

TOTAL RENT OR ROYALTY INCOME (LOSS)	1.
-------------------------------------	----

Less Amount to

Rent or Royalty _____

Depreciation

Depletion

Investment Interest Expense _____

Other Expenses

Net Income (Loss) to Others	
Net Rent on Reinvested Income (Loss)	1

Net Rent or Royalty Income (Loss)

SCHEDULE FOR DEPRECIATION CLAIMED

SCHEDULE FOR DEPRECIATION CLAIMED									
			(4)	(5)		(6) Depreciation		(7) Total	

[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name <div style="text-align: center;">THE ANN D. ROMNEY BLIND TRUST</div>		Identifying Number <div style="text-align: center;">[REDACTED]</div>		
DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
SOLAMERE FOUNDERS FUND I-B LP [REDACTED]				
<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?				
ROYALTY INCOME		1,092.		
OTHER INCOME:				
TOTAL GROSS INCOME		1,092.		
OTHER EXPENSES:				
DEPRECIATION (SHOWN BELOW)				
LESS: Beneficiary's Portion				
AMORTIZATION				
LESS: Beneficiary's Portion				
DEPLETION				
LESS: Beneficiary's Portion				
TOTAL EXPENSES				
TOTAL RENT OR ROYALTY INCOME (LOSS)		1,092.		
Less Amount to				
Rent or Royalty				
Depreciation				
Depletion				
Investment Interest Expense				
Other Expenses				
Net Income (Loss) to Others				
Net Rent or Royalty Income (Loss)		1,092.		
Deductible Rental Loss (if Applicable)				

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST		Identifying Number [REDACTED]	
DESCRIPTION OF PROPERTY GS HEDGE FUND PARTNERS LLC [REDACTED]	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS
			QJV
<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?			
ROYALTY INCOME		228.	
OTHER INCOME:			
TOTAL GROSS INCOME		228.	
OTHER EXPENSES:			
DEPRECIATION (SHOWN BELOW)			
LESS: Beneficiary's Portion			
AMORTIZATION			
LESS: Beneficiary's Portion			
DEPLETION			
LESS: Beneficiary's Portion			
TOTAL EXPENSES			
TOTAL RENT OR ROYALTY INCOME (LOSS)		228.	
Less Amount to			
Rent or Royalty			
Depreciation			
Depletion			
Investment Interest Expense			
Other Expenses			
Net Income (Loss) to Others			
Net Rent or Royalty Income (Loss)		228.	
Deductible Rental Loss (if Applicable)			

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

Form

4797Department of the Treasury
Internal Revenue Service (99)**Sales of Business Property**
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

OMB No. 1545-0184

2011Attachment
Sequence No. 27

Name(s) shown on return

Identifying number

THE ANN D. ROMNEY BLIND TRUST

- 1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

2	(a) Description of property	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Gross sales price	(e) Depreciation allowed or allowable since acquisition	(f) Cost or other basis, plus improvements and expense of sale	(g) Gain or (loss) Subtract (f) from the sum of (d) and (e)
	ATTACHMENT 5						-161,524.

- 3 Gain, if any, from Form 4684, line 39
- 4 Section 1231 gain from installment sales from Form 6252, line 26 or 37
- 5 Section 1231 gain or (loss) from like-kind exchanges from Form 8824
- 6 Gain, if any, from line 32, from other than casualty or theft
- 7 Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows:

3

4

5

6

7

-161,524.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.**Individuals, partners, S corporation shareholders, and all others.** If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

- 8 Nonrecaptured net section 1231 losses from prior years (see instructions)
- 9 Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions)

8

9

Part II Ordinary Gains and Losses (see instructions)

- 10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

- 11 Loss, if any, from line 7
- 12 Gain, if any, from line 7 or amount from line 8, if applicable
- 13 Gain, if any, from line 31
- 14 Net gain or (loss) from Form 4684, lines 31 and 38a
- 15 Ordinary gain from installment sales from Form 6252, line 25 or 36
- 16 Ordinary gain or (loss) from like-kind exchanges from Form 8824
- 17 Combine lines 10 through 16
- 18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:
- a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions
- b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14

11

12

13

14

15

16

17

18a

18b

(161,524)

-161,524.

For Paperwork Reduction Act Notice, see separate instructions.

Form 4797 (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property:		(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)
A			
B			
C			
D			

These columns relate to the properties on lines 19A through 19D. ▶		Property A	Property B	Property C	Property D
20	Gross sales price (Note: See line 1 before completing.)	20			
21	Cost or other basis plus expense of sale	21			
22	Depreciation (or depletion) allowed or allowable	22			
23	Adjusted basis. Subtract line 22 from line 21	23			
24	Total gain. Subtract line 23 from line 20	24			
25	If section 1245 property:				
a	Depreciation allowed or allowable from line 22	25a			
b	Enter the smaller of line 24 or 25a	25b			
26	If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291.				
a	Additional depreciation after 1975 (see instructions)	26a			
b	Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions)	26b			
c	Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e	26c			
d	Additional depreciation after 1969 and before 1976	26d			
e	Enter the smaller of line 26c or 26d	26e			
f	Section 291 amount (corporations only)	26f			
g	Add lines 26b, 26e, and 26f	26g			
27	If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership).				
a	Soil, water, and land clearing expenses	27a			
b	Line 27a multiplied by applicable percentage (see instructions)	27b			
c	Enter the smaller of line 24 or 27b	27c			
28	If section 1254 property:				
a	Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions)	28a			
b	Enter the smaller of line 24 or 28a	28b			
29	If section 1255 property:				
a	Applicable percentage of payments excluded from income under section 126 (see instructions)	29a			
b	Enter the smaller of line 24 or 29a (see instructions)	29b			

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

30	Total gains for all properties. Add property columns A through D, line 24	30
31	Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13	31
32	Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6	32

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

	(a) Section 179	(b) Section 280F(b)(2)
33	Section 179 expense deduction or depreciation allowable in prior years	33
34	Recomputed depreciation (see instructions)	34
35	Recapture amount. Subtract line 34 from line 33. See the instructions for where to report	35

Form 4797 (2011)

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
ALPSTAR CLO 2 P.L.C.	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE	tax year beginning , 20 and
DUBLIN 1, IRELAND	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT

ALPSTAR CLO 2 P.L.C. SALE	11/23/2010	02/24/2011	0.
		TOTAL	0.
			=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Alpstar CLO 2 P.L.C.					8621	8621
Holding Period		11/23/2010	2/24/2011			
		39.00	55.00	94	PT IV 11c	PT IV 11f
Line 10F						
0		2010	0.00		0	0
		2011	0.00			

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 1)		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	17
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	15
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	17.
		TOTAL	17.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Bryant Park CDO LTD. (Lot 1)						
Holding Period		12/14/2010	5/3/2011		8621	8621
		18.00	123.00	141	PT IV 11c	PT IV 11f
Line 10F						
17	2010	2.17			1	0
	2011	14.83				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BRYANT PARK CDO LTD. (LGT 2)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	1.
		TOTAL	1.

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The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Bryant Park CDO LTD. (Lot 2)		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		12/14/2010	5/3/2011		8621	8621
		18.00	123.00	141	PT IV 11c	PT IV 11f
Line 10F						
1	2010	0.13			0	0
	2011	0.87				

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 3)		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a		
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c
3a Add lines 1c and 2c			3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c			3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions			4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	13
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	6
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	6
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 3)	12/14/2010		6.
		TOTAL	6.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

			PFICS STILL HELD		
Bryant Park CDO LTD. (Lot 3)			2010	2011	
Holding Period			12/14/2010	12/31/2011	Total
			18.00	365.00	Days
Line 10E					383
6			2010	0.28	PT IV 11c
			2011	5.72	PT IV 11f
					0
					0

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST	Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 500 BOYLSTON ST	Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 4)	Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET	Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

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BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
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BRYANT PARK CDO LTD. (LOT 4)	12/14/2010		0.
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	TOTAL		0.
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The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under \$1291

Bryant Park CDO LTD. (Lot 4)		PFICS STILL HELD		Total Days	35% 4%	
		2010	2011		TAX	INTEREST
Holding Period		12/14/2010	12/31/2011		8621	8621
		18.00	365.00	383	PT IV 11c	PT IV 11f
Line 10E						
0	2010	0.00			0	0
	2011	0.00				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CAIRN CLO I BV

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	9
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	3
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO I BV	09/16/2010		3.
		TOTAL	3.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under \$1291

Cairn CLO I BV		PFICS STILL HELD		Total Days	35% TAX 8621	4% INTEREST 8621
		2010 9/16/2010	2011 12/31/2011			
Holding Period		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
3	2010	0.68			0	0
	2011	2.32				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO II BV		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	4
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:
 =====
 CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO II BV	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Cairn CLO II BV		9/16/2010	12/31/2011		8621	8621
Holding Period		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
1	2010	0.23			0	0
	2011	0.77				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

CONTEGO CLO I B.V.

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	14
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	8
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	2
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	2
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CONTEGO CLO I B.V. SALE	09/16/2010	05/13/2011	14.
		TOTAL	14.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Contego CLO I BV		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	5/13/2011		8621	8621
		107.00	133.00	240	PT IV 11c	PT IV 11f
Line 10F						
14	2010	6.24			2	0
	2011	7.76				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CORDATUS CLO I P.L.C.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
DUBLIN 1, IRELAND			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	13
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	4
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	3
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
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NAME OF PFIC OR QEF:

=====
CORDATUS CLO I P.L.C.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CORDATUS CLO I P.L.C.	09/16/2010		4.
		TOTAL	4.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Cordatus CLO I P.L.C.		PFICS STILL HELD		Total Days	35% 4%	
		2010 9/16/2010	2011 12/31/2011		TAX 8621	INTEREST 8621
Holding Period		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
4	2010	0.91			0	0
	2011	3.09				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EGRET FUNDING CLO I P.L.C.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>	
NORTH WALL QUAY, DUBLIN 1, IRELAND			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	3
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT

EGRET FUNDING CLO I SALE	09/16/2010	03/08/2011	3.

		TOTAL	3.
			=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

Egret Funding CLO I PLC		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		9/16/2010	3/8/2011		8621	8621
		107.00	67.00	174	PT IV 11c	PT IV 11f
Line 10F						
3	2010	1.84			1	0
	2011	1.16				

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ENDEAVOR FUNDING LTD.		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a		
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a Add lines 1c and 2c		3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c		3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	7
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	3
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	3
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

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DESCRIPTION	ACQUIRED	SOLD	AMOUNT

ENDEAVOR FUNDING LTD.	12/02/2010		3.
		TOTAL	-----
			3.
			=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

Endeavor Funding LTD.		PFICS STILL HELD		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		12/2/2010	12/31/2011		8621	8621
		30.00	365.00	395	PT IV 11c	PT IV 11f
Line 10E						
3		2010	0.23		0	0
		2011	2.77			

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

HARBOURMASTER CLO 10 LTD.

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a		1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b		0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c		0
d	Multiply line 10c by 125% (1.25)	10d		0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e		0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f		
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b		0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c		0
d	Foreign tax credit. (See instructions.)	11d		
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e		0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f		

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 10 LTD.	10/15/2010		0.
		TOTAL	0.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

Harbourmaster CLO 10 LTD.		PFICS STILL HELD		35% TAX		4% INTEREST	
Holding Period		2010 10/15/2010	2011 12/31/2011	Total Days	8621 PT IV 11c	8621 PT IV 11f	
		78.00	365.00	443			
Line 10E							
0	2010	0.00			0		0
	2011	0.00					

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
HARBOURMASTER CLO 9 B.V. (LOT 1)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
LOCATELLIKADE 1, PARNASSUSTRN	tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	12
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	3
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	3
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	3
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
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NAME OF PFIC OR QEF:

=====
HARBOURMASTER CLO 9 B.V. (LOT 1)PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 SALE	09/16/2010	02/10/2011	12.
		TOTAL	12.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010 9/16/2010	2011 2/10/2011		TAX 8621	INTEREST 8621
Harbourmaster CLO 9 BV (Lot 1)		107.00	41.00	148	PT IV 11c	PT IV 11f
Holding Period						
Line 10F						
12	2010	8.68			3	0
	2011	3.32				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
HARBOURMASTER CLO 9 B.V. (LOT 2)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
LOCATELLIKADE 1, PARNASSUSTRN	tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	3
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT

HARBOURMASTER CLO 9 B.V.	09/16/2010		1.
		TOTAL	-----
			1.
			=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
MADISON PARK FUNDING VI, LTD	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 or other
C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE	tax year beginning <u>11/1</u> , 20 <u>10</u> and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending <u>10/31</u> , 20 <u>11</u>

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a		
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a Add lines 1c and 2c		3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c		3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	3
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
MADISON PARK FUNDING SALE	08/11/2010	01/01/2011	3.
		TOTAL	3.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
		2010	2011		TAX	INTEREST
Holding Period		8/11/2010	1/1/2011		8621	8621
		143.00	1.00	144	PT IV 11c	PT IV 11f
Line 10F						
3	2010	2.98			1	0
	2011	0.02				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

AIRCATTLE LIMITED

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

C/O AIRCATTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL

tax year beginning , 20 and

STAMFORD, CT 06902

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	0	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		0
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a	Add lines 1c and 2c	3a		0
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	13	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		13
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		(13)
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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AIRCASTLE LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

THE ANN D ROMNEY BLIND TRUST



Aircastle Limited

EIN: [REDACTED]

Basis as of December 31, 2011

Distributions	(13)
Previously Tax Income	2
Taxable Dividend included in Dividend Total from K-1	11
Remaining Basis	<u><u>-</u></u>

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BABSON 2006-1	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
WALKER HOUSE, MARY STREET, P.O. BOX 908 GT	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	18	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		18
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	16	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		16
3a	Add lines 1c and 2c	3a		34
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

BABSON 2006-1

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BSIS SERIES 2007		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) C/O BLACKROCK SENIOR INCOME SERIES V, LTD.		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
5 HARBOURMASTER PLACE, IPSC, DUBLIN 1, IRELAND		

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	19
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	19
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BSIS SERIES 2007

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CASTLE GARDEN FUNDING 2005-1X		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O OGIER FIDUCIARY SVS (CAYMAN) LIMITED, P.O. BOX 1234		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
QUEENSGATE HOUSE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	59	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	59
2a Enter your pro rata share of the total net capital gain of the QEF	2a	7	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	7
3a Add lines 1c and 2c		3a	66
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c		3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CASTLE GARDEN FUNDING 2005-1X

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P.		Employer identification number (if any) [REDACTED]	
Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>11/10</u> and ending <u>12/31</u> <u>20</u> <u>11</u>	
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	36	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		36
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199	Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any) N/A
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EATON VANCE CDO VIII, LTD Address (Enter number, street, city or town, and country.) C/O MAPLESFS LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GRAND CAYMAN K71-1102, CAYMAN ISLANDS	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	59	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		59
2a Enter your pro rata share of the total net capital gain of the QEF	2a	6	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		6
3a Add lines 1c and 2c	3a		65
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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EATON VANCE CDO VIII, LTD

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

GGC COLLATERAL MANAGER SEV LTD.

Address (Enter number, street, city or town, and country.)

ONE EMBARCADERO CENTER, 39TH FLOOR

SAN FRANCISCO, CA 94111

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	4,471	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		4,471
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a	Add lines 1c and 2c	3a		4,471
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	5,882	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		5,882
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		(1,411)
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

SEE STATEMENT

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST

SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC").

FOR THE 2011 TAX YEAR, YOU MAY NEED THE INFORMATION BELOW TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

GGC COLLATERAL MANAGER SPV LTD WAS ALSO DETERMINED TO BE A PFIC FOR THE 2010 TAX YEAR. IF YOU DID NOT FILE A QEF ELECTION WITH RESPECT TO GGC COLLATERAL MANAGER SPV LTD LAST YEAR, WE RECOMMEND THAT YOU CONSULT WITH YOUR TAX ADVISOR REGARDING THE VIABILITY OF MAKING A DEEMED SALE ELECTION TO PURGE THE PRIOR PFIC TAIN. IF YOU MAKE A DEEMED SALE ELECTION, YOU WILL BE REQUIRED TO INCLUDE YOUR PRO RATA SHARE OF ANY APPRECIATION (DETERMINED AS OF THE FIRST DAY OF THE PFIC'S FIRST TAX YEAR AS A QEF) AS ORDINARY INCOME AND BE SUBJECT TO AN INTEREST CHARGE.

PFIC NAME: GGC COLLATERAL MANAGER SPV LTD.

EIN: [REDACTED]

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$4,471

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$5,882

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR (REVISED): 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$5,882 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$4,471 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$1,411. ASSUMING YOU MADE A QEF ELECTION IN A PRIOR YEAR, GGC COLLATERAL MANAGER SPV LTD HAD A PTI BALANCE, PURSUANT TO IRC § 1293(C), OF \$508 AS OF DECEMBER 31, 2010. THUS, OF THE TOTAL \$1,411 NON-DIVIDEND DISTRIBUTION, \$508 SHOULD BE CHARACTERIZED AS A NON-TAXABLE DISTRIBUTION OF PRIOR YEAR PTI AND THE REMAINING \$903 SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, \$4,471 REPRESENTS A DISTRIBUTION OF ORDINARY EARNINGS FROM GGC COLLATERAL MANAGER SPV LTD. IF YOU HAVE OR WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., SUCH AMOUNT MAY BE TREATED AS A NON-TAXABLE PTI UNDER IRC § 1293(C). PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

RGPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

GGC CREDIT OPPORTUNITIES S.A.R.L.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

ONE EMBARCADERO CENTER, 39TH FLOOR

tax year beginning , 20 and

SAN FRANCISCO, CA 94111

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	1,051	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		1,051
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	12,950	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		12,950
3a	Add lines 1c and 2c	3a		14,001
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	20,743	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		20,743
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		(6,742)
	Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			SEE STATEMENT
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST

SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] - ANN D. ROMNEY BLIND TRUST

PFIC INCOME FROM FOREIGN INVESTMENTS

GGC CREDIT OPPORTUNITIES S.A.R.L.:

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC"). YOU MAY NEED THE FOLLOWING INFORMATION TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

PFIC NAME: GGC CREDIT OPPORTUNITIES S.A.R.L.

EIN: N/A

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$1,051

FORM 8621, PART II, LINE 2A - SHARE OF NET CAPITAL GAIN: \$12,950

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$20,743

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR: 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$20,743 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$14,001 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$6,742. AS GGC CREDIT OPPORTUNITIES S.A.R.L. DID NOT HAVE A PRIOR YEAR PREVIOUSLY TAXED INCOME ("PTI") BALANCE UNDER INTERNAL REVENUE CODE ("IRC") § 1293(C), THE \$6,742 DISTRIBUTION SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, THE SUM OF \$1,051 AND \$12,950 REPRESENT DISTRIBUTIONS OF ORDINARY EARNINGS AND NET CAPITAL GAINS, RESPECTIVELY, FROM GGC CREDIT OPPORTUNITIES S.A.R.L., A PFIC. IF YOU WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., SUCH AMOUNTS MAY BE TREATED AS RETURN OF CAPITAL UNDER SECTION 1293(C) OF THE INTERNAL REVENUE CODE. PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) SCHILLER PARK CLO LTD.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	40	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		40
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a	Add lines 1c and 2c	3a		40
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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SCHILLER PARK CLO LTD.

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AYR BERMUDA LIMITED		Employer identification number (if any) [REDACTED]	
Address (Enter number, street, city or town, and country.) C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>	
STAMFORD, CT 06902			

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	0	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		0
2a Enter your pro rata share of the total net capital gain of the QEF	2a	0	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		0
3a Add lines 1c and 2c	3a		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

AYR BERMUDA LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

9A, PARC D'ACTIVITE SYRDALL

tax year beginning , 20 and

L-5365 MUNSBACH, LUXEMBOURG

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	201	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		201
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CRAFT 2005-3, LTD.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE		Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20	
S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	63
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	63
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	15
d	Multiply line 10c by 125% (1.25)	10d	18.75
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	44.25
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	20
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	8
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	8
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CRAFT 2005-3, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CRAFT 2005-3, LTD.	11/03/2009		44.
		TOTAL	44.

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.

Craft 2005-3, Ltd.

5-3, Ltd.				35%		4%	
				Total	TAX	INTEREST	
	2009	2010	2011		8621	8621	
Holding Period	11/3/2009	12/31/2010	12/31/2011	Days			
	59.00	365.00	365.00	789	PT IV 11c	PT IV 11f	
Line 10E							
44	2009	3.31			8	0	
	2010	20.47					
	2011	20.47					

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CRAFT 2007-1, LTD.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE

S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate Part IV** for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	93
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	76
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	45
d	Multiply line 10c by 125% (1.25)	10d	56.25
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	36.75
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	17
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	7
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	7
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CRAFT 2007-1, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT

CRAFT 2007-1, LTD.	11/03/2009		37.

		TOTAL	37.
			=====

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST

Tax & Interest under §1291

Craft 2007-1, Ltd.		PFICS STILL HELD			35% 4%		
Holding Period		2009	2010	2011	Total	TAX	INTEREST
		11/3/2009	12/31/2010	12/31/2011	Days	8621	8621
		59.00	365.00	365.00	789	PT IV 11c	PT IV 11f
Line 10E							
37	2009		2.75			7	0
	2010		17.00				
	2011		17.00				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN D. ROMNEY BLIND TRUST		Identifying number (see instructions) [REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
City or town, state, and ZIP code or country BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS			

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	2
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	2
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	1
d	Multiply line 10c by 125% (1.25)	10d	1.25
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0.75
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT

AIRPLANES REPACKAGED TRANS	11/03/2009		1.
		TOTAL	1.
			=====

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

PFICS STILL HELD						
Airplanes Repackaged Transferred Securities, Ltd.						
	2009	2010	2011	Total	35% TAX	4% INTEREST
Holding Period	11/3/2009	12/31/2010	12/31/2011	Days	8621	8621
	59.00	365.00	365.00	789	PT IV 11c	PT IV 11f
Line 10E						
1	2009	0.06			0	0
	2010	0.35				
	2011	0.35				

Form **6781**Department of the Treasury
Internal Revenue Service**Gains and Losses From Section 1256
Contracts and Straddles**

▶ Attach to your tax return.

OMB No. 1545-0644

2011Attachment
Sequence No. **82**

Name(s) shown on tax return

THE ANN D. ROMNEY BLIND TRUST

Identifying number

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

(a) Identification of account		(b) (Loss)	(c) Gain
1	ATTACHMENT 6		
2	Add the amounts on line 1 in columns (b) and (c)	2 (4,935)	94,019.
3	Net gain or (loss). Combine line 2, columns (b) and (c)	3	89,084.
4	Form 1099-B adjustments. See instructions and attach schedule	4	
5	Combine lines 3 and 4	5	89,084.
Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.			
6	If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number	6	
7	Combine lines 5 and 6	7	89,084.
8	Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions).	8	35,634.
9	Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions).	9	53,450.

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.**Section A - Losses From Straddles**

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10							
11a	Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)						11a ()
11b	Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)						11b ()

Section B - Gains From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-
12					
13a	Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)				13a
13b	Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)				13b

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14				

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**
Information furnished for the foreign partnership's tax year
beginning 1/1, 2011 and ending 12/31, 2011Attachment
Sequence No. **118**

Name of person filing this return

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199

A Category of filer (see Categories of Filers in the instructions and check applicable box(es)):

1 ☐ 2 ☐ 3 ☒ 4 ☐B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011C Filer's share of liabilities: Nonrecourse \$ 863,461 Qualified nonrecourse financing \$ 41,892 Other \$ 41,892

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership

2(a) EIN (if any)

2(b) Reference ID number (see instr.)

BCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-50163 Country under whose laws organized
CAYMAN ISLANDS

4 Date of organization	5 Principal place of business	6 Principal business activity code number	7 Principal business activity	8a Functional currency	8b Exchange rate (see instr.)
12/20/2001	US	523900	INVESTING	USD	

G Provide the following information for the foreign partnership's tax year:

1 Name, address, and identifying number of agent (if any) in the United States

2 Check if the foreign partnership must file:

☐ Form 1042 ☐ Form 8804 ☒ Form 1065 or 1065-B
Service Center where Form 1065 or 1065-B is filed:

EFILED

3 Name and address of foreign partnership's agent in country of organization, if any

C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS

4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different

BCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-50165 Were any special allocations made by the foreign partnership? ☐ Yes ☒ No6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ☐ N/A7 How is this partnership classified under the law of the country in which it is organized? ☐ EXEMPTED LIMITED PARTNERSHIP8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ☐ Yes ☐ No ☐ N/A

9 Does this partnership meet both of the following requirements?

- The partnership's total receipts for the tax year were less than \$250,000 and
- The value of the partnership's total assets at the end of the tax year was less than \$1 million.

☐ Yes ☐ No ☐ N/A

If "Yes," do not complete Schedules L, M-1, and M-2.

**Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

Schedule A-1**Certain Partners of Foreign Partnership** (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner?

☒ Yes☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
SEE ATTACHED SCHEDULE				

Schedule B**Income Statement—Trade or Business Income**

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1 a	Gross receipts or sales	1a		
	b	Less returns and allowances	1b		1c
	2	Cost of goods sold			2
	3	Gross profit. Subtract line 2 from line 1c			3
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach statement)			4
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5
	6	Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797)			6
Deductions (see instructions for limitations)	7	Other income (loss) (attach statement)			7
	8	Total income (loss). Combine lines 3 through 7			8
	9	Salaries and wages (other than to partners) (less employment credits)			9
	10	Guaranteed payments to partners			10
	11	Repairs and maintenance			11
	12	Bad debts			12
	13	Rent			13
	14	Taxes and licenses			14
	15	Interest			15
	16a	Depreciation (if required, attach Form 4562)	16a		
	b	Less depreciation reported elsewhere on return	16b		16c
	17	Depletion (Do not deduct oil and gas depletion.)			17
	18	Retirement plans, etc.			18
	19	Employee benefit programs			19
	20	Other deductions (attach statement)			20
21	Total deductions. Add the amounts shown in the far right column for lines 9 through 20			21	
22	Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8			22	

SCHEDULE A-2 - AFFILIATION SCHEDULE:

BAIN CAPITAL ASIA INTEGRAL INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL BRENNTAG CAYMAN, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL CC INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CCD INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CTVGB HOLDINGS, L.P.

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL DECO HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL HOLDINGS (LOEWS) I, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL IDEAL STANDARD, L.P.
EIN: [REDACTED]
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS 2006, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL INTEGRAL INVESTORS 2008, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS A, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS L, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS II, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS, LLC

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL LION HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL MEI (CAYMAN), L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL TP HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL VENTURE INTEGRAL INVESTORS, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP BB INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP CR INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP HDS INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP ST INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BELL HOLDINGS (CAYMAN), L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

CUCINA (BC) LUXCO SARL

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

FIDJI LUXCO (BC) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE AM SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

NOVACAP LUXEMBOURG (PARTICIPATION 1) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE SYRDALL, UNIT 8

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SENSATA INVESTMENT COMPANY S.C.A.

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SUNFLOWER HOLDINGS (CAYMAN), L.P.

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

TEAMSYSTEM INTEGRAL INVESTORS SARL

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1					
2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2					2
3 Short-term capital gain from installment sales from Form 6252, line 26 or 37					3
4 Short-term capital gain (loss) from like-kind exchanges from Form 8824					4
5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts					5
6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11					6

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
7					
8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8					8
9 Long-term capital gain from installment sales from Form 6252, line 26 or 37					9
10 Long-term capital gain (loss) from like-kind exchanges from Form 8824					10
11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts					11
12 Capital gain distributions					12
13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11					13

Schedule K Partners' Distributive Share Items		Total amount	
Income (Loss)	1 Ordinary business income (loss) (page 2, line 22)	1	
	2 Net rental real estate income (loss) (attach Form 8825)	2	
	3a Other gross rental income (loss)	3a	
	b Expenses from other rental activities (attach statement)	3b	
	c Other net rental income (loss). Subtract line 3b from line 3a	3c	
	4 Guaranteed payments	4	
	5 Interest income	5	
	6 Dividends: a Ordinary dividends	6a	
	b Qualified dividends	6b	
	7 Royalties	7	
	8 Net short-term capital gain (loss)	8	
Deductions	9a Net long-term capital gain (loss)	9a	
	b Collectibles (28%) gain (loss)	9b	
	c Unrecaptured section 1250 gain (attach statement)	9c	
	10 Net section 1231 gain (loss) (attach Form 4797)	10	
	11 Other income (loss) (see instructions) Type ▶	11	
	12 Section 179 deduction (attach Form 4562)	12	
	13a Contributions	13a	
	b Investment interest expense	13b	
	c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶	13c(2)	
	d Other deductions (see instructions) Type ▶	13d	
	Self-Employment	14a Net earnings (loss) from self-employment	14a
b Gross farming or fishing income		14b	
c Gross nonfarm income		14c	
Credits	15a Low-income housing credit (section 42(j)(5))	15a	
	b Low-income housing credit (other)	15b	
	c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468)	15c	
	d Other rental real estate credits (see instructions) Type ▶	15d	
	e Other rental credits (see instructions) Type ▶	15e	
	f Other credits (see instructions) Type ▶	15f	
Foreign Transactions	16a Name of country or U.S. possession ▶		
	b Gross income from all sources	16b	
	c Gross income sourced at partner level	16c	
	Foreign gross income sourced at partnership level		
	d Passive category ▶ e General category ▶ f Other (attach statement) ▶	16f	
	Deductions allocated and apportioned at partner level		
	g Interest expense ▶ h Other ▶	16h	
	Deductions allocated and apportioned at partnership level to foreign source income		
	i Passive category ▶ j General category ▶ k Other (attach statement) ▶	16k	
	l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued	16l	
	m Reduction in taxes available for credit (attach statement)	16m	
n Other foreign tax information (attach statement)			
Alternative Minimum Tax (AMT) Items	17a Post-1986 depreciation adjustment	17a	
	b Adjusted gain or loss	17b	
	c Depletion (other than oil and gas)	17c	
	d Oil, gas, and geothermal properties—gross income	17d	
	e Oil, gas, and geothermal properties—deductions	17e	
	f Other AMT items (attach statement)	17f	
Other Information	18a Tax-exempt interest income	18a	
	b Other tax-exempt income	18b	
	c Nondeductible expenses	18c	
	19a Distributions of cash and marketable securities	19a	
	b Distributions of other property	19b	
	20a Investment income	20a	
b Investment expenses	20b		
c Other items and amounts (attach statement)			

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

		Beginning of tax year		End of tax year	
		(a)	(b)	(c)	(d)
Assets					
1	Cash				
2a	Trade notes and accounts receivable				
b	Less allowance for bad debts				
3	Inventories				
4	U.S. government obligations				
5	Tax-exempt securities				
6	Other current assets (attach statement)				
7a	Loans to partners				
b	Mortgage and real estate loans				
8	Other investments (attach statement)				
9a	Buildings and other depreciable assets				
b	Less accumulated depreciation				
10a	Depletable assets				
b	Less accumulated depletion				
11	Land (net of any amortization)				
12a	Intangible assets (amortizable only)				
b	Less accumulated amortization				
13	Other assets (attach statement)				
14	Total assets				
Liabilities and Capital					
15	Accounts payable				
16	Mortgages, notes, bonds payable in less than 1 year				
17	Other current liabilities (attach statement)				
18	All nonrecourse loans				
19	Mortgages, notes, bonds payable in 1 year or more				
20	Other liabilities (attach statement)				
21	Partners' capital accounts				
22	Total liabilities and capital				

Schedule M Balance Sheets for Interest Allocation

	(a) Beginning of tax year	(b) End of tax year
1 Total U.S. assets		
2 Total foreign assets:		
a Passive category		
b General category		
c Other (attach statement)		

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

1 Net income (loss) per books		6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize):	
2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize):		a Tax-exempt interest \$	
3 Guaranteed payments (other than health insurance) . . .		7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize):	
4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize):		a Depreciation \$	
a Depreciation \$			
b Travel and entertainment \$		8 Add lines 6 and 7	
5 Add lines 1 through 4		9 Income (loss). Subtract line 8 from line 5	

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

1 Balance at beginning of year		6 Distributions: a Cash	
2 Capital contributed:		b Property	
a Cash		7 Other decreases (itemize):	
b Property			
3 Net income (loss) per books .			
4 Other increases (itemize):		8 Add lines 6 and 7	
		9 Balance at end of year. Subtract line 8 from line 5	
5 Add lines 1 through 4			

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

Transactions of foreign partnership	(a) U.S. person filing this return	(b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return	(c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return	(d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return)
1 Sales of inventory				
2 Sales of property rights (patents, trademarks, etc.)				
3 Compensation received for technical, managerial, engineering, construction, or like services				
4 Commissions received				
5 Rents, royalties, and license fees received				
6 Distributions received				
7 Interest received				
8 Other				
9 Add lines 1 through 8				
10 Purchases of inventory				
11 Purchases of tangible property other than inventory				
12 Purchases of property rights (patents, trademarks, etc.)				
13 Compensation paid for technical, managerial, engineering, construction, or like services				
14 Commissions paid				
15 Rents, royalties, and license fees paid				
16 Distributions paid				
17 Interest paid				
18 Other				
19 Add lines 10 through 18				
20 Amounts borrowed (enter the maximum loan balance during the year). See instructions				
21 Amounts loaned (enter the maximum loan balance during the year). See instructions				

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership

BCIP ASSOCIATES III

Part I Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	VARIOUS		111,081				3.336600
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return. See separate instructions.

Information furnished for the foreign partnership's tax year

beginning 1/1, 2011 and ending 12/31, 2011

Attachment
Sequence No. **118**

Name of person filing this return

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A Category of filer (see **Categories of Filers** in the instructions and check applicable box(es)):1 ☐ 2 ☐ 3 ☒ 4 ☐

B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011

C Filer's share of liabilities: Nonrecourse \$ 27,584 Qualified nonrecourse financing \$ Other \$

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership**2(a) EIN (if any)****2(b) Reference ID number (see instr.)**GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP
ONE EMBARCADERO CENTER, 39TH FLOOR
SAN FRANCISCO, CA 94111**3 Country under whose laws organized**
CAYMAN ISLANDS

4 Date of organization	5 Principal place of business	6 Principal business activity code number	7 Principal business activity	8a Functional currency	8b Exchange rate (see instr.)
7/23/2007	US	525990	INVESTMENT	USD	

G Provide the following information for the foreign partnership's tax year:

1 Name, address, and identifying number of agent (if any) in the United States		2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: OGDEN, UT	
3 Name and address of foreign partnership's agent in country of organization, if any WALKERS WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN, KY1-9001, CAYMAN ISLANDS		4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different GOLDEN GATE CAPITAL OPP FUND, LP ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111	
5 Were any special allocations made by the foreign partnership? ▶ <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No			
6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ N/A			
7 How is this partnership classified under the law of the country in which it is organized? ▶ INFORMATION NOT PROVIDED			
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No N/A			
9 Does this partnership meet both of the following requirements? • The partnership's total receipts for the tax year were less than \$250,000 and • The value of the partnership's total assets at the end of the tax year was less than \$1 million. If "Yes," do not complete Schedules L, M-1, and M-2. ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No N/A			

Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner?

☒ Yes☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
SEE ATTACHED SCHEDULE				

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1a	Gross receipts or sales	1a		
	b	Less returns and allowances	1b		1c
	2	Cost of goods sold			2
	3	Gross profit. Subtract line 2 from line 1c			3
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach statement)			4
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5
	6	Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797)			6
Deductions (see instructions for limitations)	7	Other income (loss) (attach statement)			7
	8	Total income (loss). Combine lines 3 through 7			8
	9	Salaries and wages (other than to partners) (less employment credits)			9
	10	Guaranteed payments to partners			10
	11	Repairs and maintenance			11
	12	Bad debts			12
	13	Rent			13
	14	Taxes and licenses			14
	15	Interest			15
	16a	Depreciation (if required, attach Form 4562)	16a		
	b	Less depreciation reported elsewhere on return	16b		16c
	17	Depletion (Do not deduct oil and gas depletion.)			17
	18	Retirement plans, etc.			18
	19	Employee benefit programs			19
	20	Other deductions (attach statement)			20
21	Total deductions. Add the amounts shown in the far right column for lines 9 through 20			21	
22	Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8			22	

GGCOF Affiliations

Direct Interest

Name	EIN	Address	Foreign
1 Devcon Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
2 EPMC Topco LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
3 Geospatial Topco LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
4 GGC 2020 Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
5 GGC BP Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
6 GGC Clover Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
7 GGC Grandpoint Holdings, LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
8 GGC Liquid Securities SPC Ltd (GGC Credit Opportunities Portfolio)	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes
9 GGC Pinnacle Aggregation LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	

10	GGC Public Equities Opportunities Partnership, LP		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes
11	GGC Rocket Dog Holdings LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
12	GGC USS Holdings, LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
13	Lantiq Topco, LP		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes
14	Lexicon Marketing Holdings, LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
15	Multi-Channel Opportunity Holdings, LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
16	Multi-Channel Opportunity Holdings, LLC - Series B		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
17	PS Holdings of Delaware, LLC- Series A		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
18	Restaurant Holdings LLC - Series A		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
19	Restaurant Holdings LLC - Series B		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
20	Restaurant Holdings LLC - Series C		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
21	Softbrands Holdings LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
22	Williston Holdings LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
23	Wizard Parent LLC		One Letterman Dr, Bldg C, Ste 410 San Francisco, CA 94129	
24	Z Investment Holdings, LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	

Indirect Interest greater than 10%

	Name	EIN	Address	Foreign
1	Atrium Window Holdings LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
2	Atrium Window Parent, LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
3	Clover Investment Holdings LLC		2700 W Higgins Road, Suite 100 Hoffman Estates, IL 60169	
4	CPK Topco LLC		6053 W. Century Blvd., Suite 1100 Los Angeles, CA 90045	
5	EPMC Parent LLC		9785 Gateway Dr., Suite 1000 Reno, NV 89521	
6	Everest Topco LLC		10401 NE 8th Street, Suite 500 Bellevue, WA 98004	
7	GGC Atrium Window Holdings, LLC		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	
8	GGC Finance Partnership, LP		One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111	Yes

9	GGC Pinnacle Holdings LLC	[REDACTED]	One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111
10	JP Capital Fund II (2008), LLC	[REDACTED]	9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210
11	JP Capital Fund IV LLC	[REDACTED]	9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210
12	JP Capital III, LLC	[REDACTED]	9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210
13	Mac Parent LLC	[REDACTED]	6750 LBJ Freeway Dallas, TX 75240
14	OTB Parent LLC	[REDACTED]	6750 LBJ Freeway Dallas, TX 75240
15	Pinnacle Security Holdings LLC	[REDACTED]	1290 Sandhill Road Orem, UT 84058

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1					
2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2					2
3 Short-term capital gain from installment sales from Form 6252, line 26 or 37					3
4 Short-term capital gain (loss) from like-kind exchanges from Form 8824					4
5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts					5
6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11					6

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

(a) Description of property (Example: 100 shares of "Z" Co.)	(b) Date acquired (month, day, year)	(c) Date sold (month, day, year)	(d) Sales price (see instructions)	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
7					
8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8					8
9 Long-term capital gain from installment sales from Form 6252, line 26 or 37					9
10 Long-term capital gain (loss) from like-kind exchanges from Form 8824					10
11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts					11
12 Capital gain distributions					12
13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11					13

Schedule K		Partners' Distributive Share Items		Total amount	
Income (Loss)	1	Ordinary business income (loss) (page 2, line 22)		1	
	2	Net rental real estate income (loss) (attach Form 8825)		2	
	3a	Other gross rental income (loss)	3a		
	b	Expenses from other rental activities (attach statement)	3b		
	c	Other net rental income (loss). Subtract line 3b from line 3a		3c	
	4	Guaranteed payments		4	
	5	Interest income		5	
	6	Dividends:		6a	
	a	Ordinary dividends			
	b	Qualified dividends	6b		
	7	Royalties		7	
8	Net short-term capital gain (loss)		8		
9a	Net long-term capital gain (loss)		9a		
b	Collectibles (28%) gain (loss)	9b			
c	Unrecaptured section 1250 gain (attach statement)		9c		
10	Net section 1231 gain (loss) (attach Form 4797)		10		
11	Other income (loss) (see instructions) Type ▶		11		
Deductions	12	Section 179 deduction (attach Form 4562)		12	
	13a	Contributions		13a	
	b	Investment interest expense		13b	
	c	Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶		13c(2)	
d	Other deductions (see instructions) Type ▶		13d		
Self-Employment	14a	Net earnings (loss) from self-employment		14a	
	b	Gross farming or fishing income		14b	
	c	Gross nonfarm income		14c	
Credits	15a	Low-income housing credit (section 42(j)(5))		15a	
	b	Low-income housing credit (other)		15b	
	c	Qualified rehabilitation expenditures (rental real estate) (attach Form 3468)		15c	
	d	Other rental real estate credits (see instructions) Type ▶		15d	
	e	Other rental credits (see instructions) Type ▶		15e	
	f	Other credits (see instructions) Type ▶		15f	
Foreign Transactions	16a	Name of country or U.S. possession ▶			
	b	Gross income from all sources		16b	
	c	Gross income sourced at partner level		16c	
	Foreign gross income sourced at partnership level				
	d	Passive category ▶	e General category ▶	f Other (attach statement) ▶	16f
	Deductions allocated and apportioned at partner level				
	g	Interest expense ▶	h Other ▶	16h	
	Deductions allocated and apportioned at partnership level to foreign source income				
	i	Passive category ▶	j General category ▶	k Other (attach statement) ▶	16k
	l	Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued		16l	
m	Reduction in taxes available for credit (attach statement)		16m		
n	Other foreign tax information (attach statement)				
Alternative Minimum Tax (AMT) Items	17a	Post-1986 depreciation adjustment		17a	
	b	Adjusted gain or loss		17b	
	c	Depletion (other than oil and gas)		17c	
	d	Oil, gas, and geothermal properties—gross income		17d	
	e	Oil, gas, and geothermal properties—deductions		17e	
	f	Other AMT items (attach statement)		17f	
Other Information	18a	Tax-exempt interest income		18a	
	b	Other tax-exempt income		18b	
	c	Nondeductible expenses		18c	
	19a	Distributions of cash and marketable securities		19a	
	b	Distributions of other property		19b	
	20a	Investment income		20a	
b	Investment expenses		20b		
c	Other items and amounts (attach statement)				

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

		Beginning of tax year		End of tax year	
		(a)	(b)	(c)	(d)
Assets					
1	Cash				
2a	Trade notes and accounts receivable				
b	Less allowance for bad debts				
3	Inventories				
4	U.S. government obligations				
5	Tax-exempt securities				
6	Other current assets (attach statement)				
7a	Loans to partners				
b	Mortgage and real estate loans				
8	Other investments (attach statement)				
9a	Buildings and other depreciable assets				
b	Less accumulated depreciation				
10a	Depletable assets				
b	Less accumulated depletion				
11	Land (net of any amortization)				
12a	Intangible assets (amortizable only)				
b	Less accumulated amortization				
13	Other assets (attach statement)				
14	Total assets				
Liabilities and Capital					
15	Accounts payable				
16	Mortgages, notes, bonds payable in less than 1 year				
17	Other current liabilities (attach statement)				
18	All nonrecourse loans				
19	Mortgages, notes, bonds payable in 1 year or more				
20	Other liabilities (attach statement)				
21	Partners' capital accounts				
22	Total liabilities and capital				

Schedule M Balance Sheets for Interest Allocation

	(a) Beginning of tax year	(b) End of tax year
1 Total U.S. assets		
2 Total foreign assets:		
a Passive category		
b General category		
c Other (attach statement)		

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

1 Net income (loss) per books		6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize):	
2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize):		a Tax-exempt interest \$	
3 Guaranteed payments (other than health insurance) . . .		7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize):	
4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize):		a Depreciation \$	
a Depreciation \$			
b Travel and entertainment \$		8 Add lines 6 and 7	
5 Add lines 1 through 4		9 Income (loss). Subtract line 8 from line 5	

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

1 Balance at beginning of year		6 Distributions: a Cash	
2 Capital contributed:		b Property	
a Cash		7 Other decreases (itemize):	
b Property			
3 Net income (loss) per books .			
4 Other increases (itemize):		8 Add lines 6 and 7	
		9 Balance at end of year. Subtract line 8 from line 5	
5 Add lines 1 through 4			

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

Transactions of foreign partnership	(a) U.S. person filing this return	(b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return	(c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return	(d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return)
1 Sales of inventory				
2 Sales of property rights (patents, trademarks, etc.)				
3 Compensation received for technical, managerial, engineering, construction, or like services				
4 Commissions received				
5 Rents, royalties, and license fees received				
6 Distributions received				
7 Interest received				
8 Other				
9 Add lines 1 through 8				
10 Purchases of inventory				
11 Purchases of tangible property other than inventory				
12 Purchases of property rights (patents, trademarks, etc.)				
13 Compensation paid for technical, managerial, engineering, construction, or like services				
14 Commissions paid				
15 Rents, royalties, and license fees paid				
16 Distributions paid				
17 Interest paid				
18 Other				
19 Add lines 10 through 18				
20 Amounts borrowed (enter the maximum loan balance during the year). See instructions				
21 Amounts loaned (enter the maximum loan balance during the year). See instructions				

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP

Part I Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	VARIOUS		296,471				.038280
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form

5471

(Rev. December 2011)

Department of the Treasury
Internal Revenue Service**Information Return of U.S. Persons With Respect
To Certain Foreign Corporations**

▶ See separate instructions.

Information furnished for the foreign corporation's annual accounting period (tax year required by
section 898) (see instructions) beginning 01/01/2011, and ending 12/31/2011

OMB No. 1545-0704

Attachment
Sequence No. **121**

Name of person filing this return

A Identifying number

THE ANN D. ROMNEY BLIND TRUST, BRAD MALT, ROPES & GRAY LLP

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)

PRUDENTIAL TOWER, 800 BOYLSTON ST.

City or town, state, and ZIP code

BOSTON, MA 02199

B Category of filer (See instructions. Check applicable box(es)):1 (repealed) 2 ☐ 3 ☐ 4 ☒ 5 ☒**C Enter the total percentage of the foreign corporation's voting stock
you owned at the end of its annual accounting period** 100.0000%

Filer's tax year beginning 01/01/2011, and ending 12/31/2011

D Person(s) on whose behalf this information return is filed:

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Shareholder	Officer	Director
WILLARD M. ROMNEY	[REDACTED]	[REDACTED]	X		
	BELMONT, MA 02478				
ANN D. ROMNEY	[REDACTED]	[REDACTED]	X		
	BELMONT, MA 02478				

Important: Fill in all applicable lines and schedules. All information **must** be in English. All amounts **must** be stated in U.S. dollars unless otherwise indicated.**1a Name and address of foreign corporation**SANKATY HIGH YIELD ASSET INVESTORS LTD.
C/O QUORUM INTERNATIONAL LTD. 31 CHURCH ST
HAMILTON, HM BD**b(1) Employer identification number, if any**

N/A

b(2) Reference ID number (see instructions)

BERMUDA

c Country under whose laws incorporated

d Date of incorporation	e Principal place of business	f Principal business activity code number	g Principal business activity	h Functional currency
10/09/1997	BD	5511	INVESTMENT HOLD	USD

2 Provide the following information for the foreign corporation's accounting period stated above.**a Name, address, and identifying number of branch office or agent (if any)
in the United States****b If a U.S. income tax return was filed, enter:**

(i) Taxable income or (loss)

(ii) U.S. income tax paid
(after all credits)**c Name and address of foreign corporation's statutory or resident agent in
country of incorporation****d Name and address (including corporate department, if applicable) of
person (or persons) with custody of the books and records of the foreign
corporation, and the location of such books and records, if different****Schedule A Stock of the Foreign Corporation**

(a) Description of each class of stock	(b) Number of shares issued and outstanding	
	(i) Beginning of annual accounting period	(ii) End of annual accounting period
COMMON	12,000.	12,000.

For Paperwork Reduction Act Notice, see instructions.

Form **5471** (Rev. 12-2011)

Schedule B U.S. Shareholders of Foreign Corporation (see instructions)[illegible]**Schedule C** **Income Statement** (see instructions)

Important: Report all information in functional currency in accordance with U.S. GAAP. Also, report each amount in U.S. dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U.S. dollar, complete only the U.S. Dollars column. See instructions for special rules for DASTM corporations.

		Functional Currency	U.S. Dollars
Income	1 a Gross receipts or sales	1a	
	b Returns and allowances	1b	
	c Subtract line 1b from line 1a	1c	
	2 Cost of goods sold	2	
	3 Gross profit (subtract line 2 from line 1c)	3	
	4 Dividends	4	16.
	5 Interest	5	125.
	6 a Gross rents	6a	
	b Gross royalties and license fees	6b	
7 Net gain or (loss) on sale of capital assets	7	2,261.	
8 Other income (attach schedule)	8	320.	
9 Total income (add lines 3 through 8)	9	2,722.	
Deductions	10 Compensation not deducted elsewhere	10	
	11 a Rents	11a	
	b Royalties and license fees	11b	
	12 Interest	12	
	13 Depreciation not deducted elsewhere	13	
	14 Depletion	14	
	15 Taxes (exclude provision for income, war profits, and excess profits taxes)	15	
	16 Other deductions (attach schedule - exclude provision for income, war profits, and excess profits taxes)	16	
17 Total deductions (add lines 10 through 16)	17		
Net Income	18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9)	18	2,722.
	19 Extraordinary items and prior period adjustments (see instructions)	19	
	20 Provision for income, war profits, and excess profits taxes (see instructions)	20	
	21 Current year net income or (loss) per books (combine lines 18 through 20)	21	2,722.

Form 5471 (Rev. 12-2011)

Schedule E Income, War Profits, and Excess Profits Taxes Paid or Accrued (see instructions)

	(a) Name of country or U.S. possession	Amount of tax		
		(b) In foreign currency	(c) Conversion rate	(d) In U.S. dollars
1	U.S.			
2	US			NONE
3				
4				
5				
6				
7				
8	Total			NONE

Schedule F Balance Sheet

Important: Report all amounts in U.S. dollars prepared and translated in accordance with U.S. GAAP. See instructions for an exception for DASTM corporations.

Assets		(a) Beginning of annual accounting period	(b) End of annual accounting period
1	Cash	1	
2a	Trade notes and accounts receivable	2a	
b	Less allowance for bad debts	2b ()	()
3	Inventories	3	
4	Other current assets (attach schedule)	4	
5	Loans to shareholders and other related persons	5	
6	Investment in subsidiaries (attach schedule)	6	
7	Other investments (attach schedule)	7	10,432. 13,154.
8a	Buildings and other depreciable assets	8a	
b	Less accumulated depreciation	8b ()	()
9a	Depletable assets	9a	
b	Less accumulated depletion	9b ()	()
10	Land (net of any amortization)	10	
11	Intangible assets:		
a	Goodwill	11a	
b	Organization costs	11b	
c	Patents, trademarks, and other intangible assets	11c	
d	Less accumulated amortization for lines 11a, b, and c	11d ()	()
12	Other assets (attach schedule)	12	
13	Total assets	13	10,432. 13,154.
Liabilities and Shareholders' Equity			
14	Accounts payable	14	
15	Other current liabilities (attach schedule)	15	
16	Loans from shareholders and other related persons	16	
17	Other liabilities (attach schedule)	17	
18	Capital stock:		
a	Preferred stock	18a	
b	Common stock	18b	12,000. 12,000.
19	Paid-in or capital surplus (attach reconciliation)	19	
20	Retained earnings	20	-1,568. 1,154.
21	Less cost of treasury stock	21 ()	()
22	Total liabilities and shareholders' equity	22	10,432. 13,154.

Form **5471** (Rev. 12-2011)

Schedule G Other Information

	Yes	No
1 During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in any foreign partnership?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
If "Yes," see the instructions for required attachment.		
2 During the tax year, did the foreign corporation own an interest in any trust?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
3 During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3 (see instructions)?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
If "Yes," you are generally required to attach Form 8858 for each entity (see instructions).		
4 During the tax year, was the foreign corporation a participant in any cost sharing arrangement?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
5 During the course of the tax year, did the foreign corporation become a participant in any cost sharing arrangement?	<input type="checkbox"/>	<input checked="" type="checkbox"/>

Schedule H Current Earnings and Profits (see instructions)**Important:** Enter the amounts on lines 1 through 5c in **functional** currency.

1 Current year net income or (loss) per foreign books of account	1	2,722.
2 Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions):		
	Net Additions	Net Subtractions
a Capital gains or losses		
b Depreciation and amortization		
c Depletion		
d Investment or incentive allowance		
e Charges to statutory reserves		
f Inventory adjustments		
g Taxes		
h Other (attach schedule)		
3 Total net additions		
4 Total net subtractions		
5a Current earnings and profits (line 1 plus line 3 minus line 4)	5a	2,722.
b DASTM gain or (loss) for foreign corporations that use DASTM (see instructions)	5b	
c Combine lines 5a and 5b	5c	2,722.
d Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions))	5d	
Enter exchange rate used for line 5d ▶		

Schedule I Summary of Shareholder's Income From Foreign Corporation (see instructions)

1 Subpart F income (line 38b, Worksheet A in the instructions)	1	2,722.
2 Earnings invested in U.S. property (line 17, Worksheet B in the instructions)	2	
3 Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions)	3	NONE
4 Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions)	4	
5 Factoring income	5	
6 Total of lines 1 through 5. Enter here and on your income tax return. See instructions	6	2,722.
7 Dividends received (translated at spot rate on payment date under section 989(b)(1))	7	
8 Exchange gain or (loss) on a distribution of previously taxed income	8	

• Was any income of the foreign corporation blocked?	Yes <input type="checkbox"/>	No <input checked="" type="checkbox"/>
• Did any such income become unblocked during the tax year (see section 964(b))?	Yes <input type="checkbox"/>	No <input checked="" type="checkbox"/>

If the answer to either question is "Yes," attach an explanation.

**SCHEDULE J
(Form 5471)**(Rev. December 2005)
Department of the Treasury
Internal Revenue Service**Accumulated Earnings and Profits (E&P)
of Controlled Foreign Corporation**

OMB No. 1545-0704

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,
Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important. Enter amounts in functional currency.	(a) Post-1986 Undistributed Earnings (post-86 section 959(c)(3) balance)	(b) Pre-1987 E&P Not Previously Taxed (pre-87 section 959(c)(3) balance)	(c) Previously Taxed E&P (see instructions) (sections 959(c)(1) and (2) balances)			(d) Total Section 964(a) E&P (combine columns (a), (b), and (c))
			(i) Earnings Invested in U.S. Property	(ii) Earnings Invested in Excess Passive Assets	(iii) Subpart F Income	
1 Balance at beginning of year	-14,934.				13,366.	-1,568.
2a Current year E&P	2,722.					
b Current year deficit in E&P						
3 Total current and accumulated E&P not previously taxed (line 1 plus line 2a or line 1 minus line 2b)	-12,212.					
4 Amounts included under section 951(a) or reclassified under section 959(c) in current year	2,722.				2,722.	
5a Actual distributions or reclassifications of previously taxed E&P						
b Actual distributions of nonpreviously taxed E&P						
6a Balance of previously taxed E&P at end of year (line 1 plus line 4, minus line 5a)					16,088.	
b Balance of E&P not previously taxed at end of year (line 3 minus line 4, minus line 5b)	-14,934.					
7 Balance at end of year. (Enter amount from line 6a or line 6b, whichever is applicable.)	-14,934.				16,088.	1,154.

For Paperwork Reduction Act Notice, see the Instructions for Form 5471.

Schedule J (Form 5471) (Rev. 12-2005)

Transactions Between Controlled Foreign Corporation and Shareholders or Other Related Persons

OMB No. 1545-0704

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important: Complete a **separate** Schedule M for each controlled foreign corporation. Enter the totals for each type of transaction that occurred during the annual accounting period between the foreign corporation and the persons listed in columns (b) through (f). All amounts must be stated in U.S. dollars translated from functional currency at the average exchange rate for the foreign corporation's tax year. See instructions.

Enter the relevant functional currency and the exchange rate used throughout this schedule ▶

(a) Transactions of foreign corporation	(b) U.S. person filing this return	(c) Any domestic corporation or partnership controlled by U.S. person filing this return	(d) Any other foreign corporation or partnership controlled by U.S. person filing this return	(e) 10% or more U.S. shareholder of controlled foreign corporation (other than the U.S. person filing this return)	(f) 10% or more U.S. shareholder of any corporation controlling the foreign corporation
1 Sales of stock in trade (inventory)					
2 Sales of tangible property other than stock in trade					
3 Sales of property rights (patents, trademarks, etc.) . . .					
4 Platform contribution transaction payments received					
5 Cost sharing transaction payments received					
6 Compensation received for technical, managerial, engineering, construction, or like services . .					
7 Commissions received					
8 Rents, royalties, and license fees received					
9 Dividends received (exclude deemed distributions under subpart F and distributions of previously taxed income). . . .					
10 Interest received.					
11 Premiums received for insurance or reinsurance.					
12 Add lines 1 through 11					
13 Purchases of stock in trade (inventory)					
14 Purchases of tangible property other than stock in trade. . . .					
15 Purchases of property rights (patents, trademarks, etc.) . . .					
16 Platform contribution transaction payments paid					
17 Cost sharing transaction payments paid .					
18 Compensation paid for technical, managerial, engineering, construction, or like services . .					
19 Commissions paid					
20 Rents, royalties, and license fees paid					
21 Dividends paid					
22 Interest paid					
23 Premiums paid for insurance or reinsurance					
24 Add lines 13 through 23. . . .					
25 Amounts borrowed (enter the maximum loan balance during the year) - see instructions . . .					
26 Amounts loaned (enter the maximum loan balance during the year) - see instructions . . .					

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

OMB No. 1545-0026

Attachment
Sequence No. **128**

▶ Attach to your income tax return for the year of the transfer or distribution.

Part I U.S. Transferor Information (see instructions)

Name of transferor

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

1 If the transferor was a corporation, complete questions 1a through 1d.

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No

b Did the transferor remain in existence after the transfer? ☐ Yes ☐ No

If not, list the controlling shareholder(s) and their identifying number(s):

Controlling shareholder	Identifying number

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

Name of parent corporation	EIN of parent corporation

d Have basis adjustments under section 367(a)(5) been made? ☐ Yes ☐ No

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), complete questions 2a through 2d.

a List the name and EIN of the transferor's partnership:

Name of partnership	EIN of partnership

BROOKSIDE CAPITAL INVESTORS, L.P.

b Did the partner pick up its pro rata share of gain on the transfer of partnership assets? ☐ Yes ☐ No N/A

c Is the partner disposing of its **entire** interest in the partnership? ☐ Yes ☒ No

d Is the partner disposing of an interest in a limited partnership that is regularly traded on an established securities market? ☐ Yes ☐ No N/A

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) MICHAEL KORS HLDG LTD	4 Identifying number, if any N/A
---	-------------------------------------

5 Address (including country) BRITISH VIRGIN ISLANDS

6 Country code of country of incorporation or organization (see instructions) VI

7 Foreign law characterization (see instructions) CORPORATION
--

8 Is the transferee foreign corporation a controlled foreign corporation? ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see separate instructions.

Form **926** (Rev. 12-2011)

Part III Information Regarding Transfer of Property (see instructions)

Type of property	(a) Date of transfer	(b) Description of property	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Gain recognized on transfer
Cash	VARIOUS		114,009		
Stock and securities					
Installment obligations, account receivables or similar property					
Foreign currency or other property denominated in foreign currency					
Inventory					
Assets subject to depreciation recapture (see Temp. Regs. sec. 1.367(a)-4T(b))					
Tangible property used in trade or business not listed under another category					
Intangible property					
Property to be leased (as described in final and temp. Regs. sec. 1.367(a)-4(c))					
Property to be sold (as described in Temp. Regs. sec. 1.367(a)-4T(d))					
Transfers of oil and gas working interests (as described in Temp. Regs. sec. 1.367(a)-4T(e))					
Other property					

Supplemental Information Required To Be Reported (see instructions):

Part IV Additional Information Regarding Transfer of Property (see instructions)

- 9** Enter the transferor's interest in the foreign transferee corporation before and after the transfer:
- (a) Before VARIOUS % (b) After VARIOUS %
- 10** Type of nonrecognition transaction (see instructions) ► SECTION 351
- 11** Indicate whether any transfer reported in Part III is subject to any of the following:
- | | | | |
|---|---|------------------------------|--|
| a | Gain recognition under section 904(f)(3) | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| b | Gain recognition under section 904(f)(5)(F) | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| c | Recapture under section 1503(d) | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| d | Exchange gain under section 987 | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
- 12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No
- 13** Indicate whether the transferor was required to recognize income under final and temporary Regulations sections 1.367(a)-4 through 1.367(a)-6 for any of the following:
- | | | | |
|---|--|------------------------------|--|
| a | Tainted property | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| b | Depreciation recapture | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| c | Branch loss recapture | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| d | Any other income recognition provision contained in the above-referenced regulations | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
- 14** Did the transferor transfer assets which qualify for the trade or business exception under section 367(a)(3)? ☐ Yes ☒ No
- 15a** Did the transferor transfer foreign goodwill or going concern value as defined in Temporary Regulations section 1.367(a)-1T(d)(5)(iii)? ☐ Yes ☒ No
- b** If the answer to line 15a is "Yes," enter the amount of foreign goodwill or going concern value transferred ► \$ _____
- 16** Was cash the only property transferred? ☒ Yes ☐ No
- 17a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No
- b** If "Yes," describe the nature of the rights to the intangible property that was transferred as a result of the transaction:

**Continuation Sheet for Schedule D
(Form 1041)**

OMB No. 1545-0092

2011

► See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

Employer identification number

THE ANN D. ROMNEY BLIND TRUST

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b	-273,269.
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For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

Employer identification number

[illegible]

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 1,380,263.

SUPPLEMENT TO SCHEDULE D-1

=====

The Morgan Stanley 1099 is issued in the name of the trust but relates to income from Golden Gate Capital Fund, LP. In order to provide proper matching, the entire amount of the 1099-B was included as income and then removed. The income related to Golden Gate Capital Fund, LP is reported through a K-1 and included on the return through this investment.

Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R BRADFORD MALT TTEE**

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(189,799.20)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	(1,094.11)
Net NonCovered Short-Term Gains (Losses)	(83,547.30)	Net NonCovered Long-Term Gains (Losses)	(182,521.99)		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(273,346.50)	Total Long-Term Gains (Losses)	(182,521.99)	Total Ordinary Gains (Losses)	(1,094.11)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
THE GOLDMAN SACHS GROUP, INC. LINKED TO MSCI EAFE 0% DUE 07/03/2013 STRUCTURED NOTE (38146M361)	02/28/2011	12/13/2011	870.00	680,200.80	0.00	870,000.00	(189,799.20)
Net Covered Short-Term Gains (Losses)				680,200.80	0.00	870,000.00	(189,799.20)
NonCovered Short-Term Gains (Losses)							
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303)	04/22/2010	02/23/2011	53,079.31	492,576.00	0.00	500,537.89	(7,961.89)
ISHARES MSCI EMERGING MKT INDEX FUND ETF (464287234)	01/20/2011	02/28/2011	3,683.00	168,621.06	0.00	172,881.13	(4,260.07)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	01/20/2011	02/28/2011	11,651.00	716,956.11	0.00	684,587.13	32,368.98
EKSPORTFINANS ASA LINKED TO TPX INDEX 0% COUPON DUE 10/26/2011 STRUCTURED NOTE (282649375)	04/12/2010	03/14/2011	950.00	785,764.00	0.00	953,705.00	(167,941.00)
RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723)	09/30/2010	05/17/2011	1,240.00	1,237,284.40	0.00	1,240,000.00	(2,715.60)
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	05/31/2011	1,500.00	1,613,250.00	0.00	1,491,000.00	122,250.00
THE GOLDMAN SACHS GROUP, INC. LINKED TO FX BASKET VS USD 0% COUPON DUE 02/04/2014 STRUCTURED NOTE (38143UE80)	09/27/2011	12/20/2011	1,770,000.00	1,714,712.28	0.00	1,770,000.00	(55,287.72)
Net NonCovered Short-Term Gains (Losses)				6,729,163.85	0.00	6,812,711.15	(83,547.30)

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Tax Year Account No. Legal Name
 2011 [REDACTED] R BRADFORD MALT TTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EKSPORTFINANS ASA LINKED TO MSCI EAFE AND EEM 0% COUPON DUE 01/24/2011 STRUCTURED NOTE (282649821)	12/17/2008	01/24/2011	615.00	861,307.50	0.00	615,000.00	246,307.50
BNP PARIBAS LNKD TO BASKET OF US STOCKS 0% COUPON DUE 05/02/2011 STRUCTURED NOTE (05565A574)	03/17/2010	05/02/2011	960.00	1,050,048.00	0.00	960,000.00	90,048.00
FHLB 3.625% 07/01/2011 JJ (3133XRRU6)	01/15/2009	07/01/2011	800,000.00	800,000.00	(39,296.00)	800,000.00	0.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	08/18/2009	08/19/2011	200,000.00	200,000.00	(16,605.40)	200,000.00	0.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	04/24/2008	08/19/2011	700,000.00	700,000.00	(46,676.00)	700,000.00	0.00
BNP PARIBAS LNK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8)	08/31/2009	09/22/2011	2,000,000.00	1,766,044.87	9,391.63	2,065,180.05	(299,135.18)
NORTEL NETWORKS CORPORATION CMN (656568508)		11/08/2011	27.00	0.50	0.00	No Cost	0.50 ⁸
FHLB 4.875% 11/18/2011 MN (3133XHPH9)	01/08/2009	11/18/2011	600,000.00	600,000.00	(53,400.00)	600,000.00	0.00
EKSPORTFINANS ASA LINKED TO ASIAN FX BASK VS USD 0% COUPON DUE JAN 2012 STRUCTURED NOTE (28264QU36)	12/01/2010	12/13/2011	500,000.00	461,782.50	0.00	500,000.00	(38,217.50)
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303)	04/22/2010	12/13/2011	52,965.23	460,267.84	0.00	499,462.11	(39,194.27)
RABOBANK NEDERLAND, UTRECHT LNKD TO ISHARES FTSE/CHINA 0% COUPON DUE 5/7/2012 STRUCTURED NOTE (21686C605)	10/12/2009	12/13/2011	857.00	793,821.96	0.00	857,000.00	(63,178.04)
EKSPORTFINANS ASA LINKED TO GLOBAL BASKET VS USD 0% COUPON DUE MAY 2012 STRUCTURED NOTE (28264QT95)	10/28/2010	12/20/2011	1,000,000.00	920,847.00	0.00	1,000,000.00	(79,153.00)
FHLB 1.0% 12/28/2011 JD (3133XVRS2)	10/20/2010	12/28/2011	800,000.00	800,000.00	(7,228.00)	800,000.00	0.00
Net NonCovered Long-Term Gains (Losses)				9,414,120.17	(153,813.77)	9,596,642.16	(182,521.99)

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.

⁸ Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Morgan Stanley

Private Wealth Management

A division of Morgan Stanley Smith Barney

ANN D ROMNEY BLIND TRUST
C/O ROPES & GRAY LLP, ONE
INTERNATIONAL PLACE
Boston MA 02110

1099 Consolidated Tax Statement Tax Year 2011 Copy B For Recipient

MORGAN STANLEY DOMESTIC HOLDINGS, INC.
1300 THAMES STREET WHARF - 7TH FLOOR
BALTIMORE MD 21231
FEDERAL IDENTIFICATION NUMBER [REDACTED]

Taxpayer ID Number: [REDACTED]

Account Number: [REDACTED]

Customer Service:

Toll-free: 877-462-7621
For callers outside of the U.S.: 443-627-5020



This is important tax information and is being furnished to the Internal Revenue Service. If you are required to file a return, a negligence penalty or other sanction may be imposed on you if this income is taxable and the IRS determines that it has not been reported.

IRS BOX	2011 FORM 1099-DIV - DIVIDENDS AND DISTRIBUTIONS OMB NO. 1545-0110	
1a.	TOTAL ORDINARY DIVIDENDS	\$150.14
1b.	QUALIFIED DIVIDENDS	\$20.42
2a.	TOTAL CAPITAL GAIN DISTRIBUTIONS	\$0.00
2b.	UNRECAP. SEC. 1250 GAIN	\$0.00
2c.	SECTION 1202 GAIN	\$0.00
2d.	COLLECTIBLES (28%) GAIN	\$0.00
3.	NON-DIVIDEND DISTRIBUTIONS	\$0.00
4.	FEDERAL INCOME TAX WITHHELD	\$0.00
5.	INVESTMENT EXPENSES	\$0.00
6.	FOREIGN TAX PAID	\$0.00
8.	CASH LIQUIDATION DISTRIBUTIONS	\$0.00
9.	NON-CASH LIQUIDATION DISTRIBUTIONS	\$0.00
IRS BOX	2011 FORM 1099-OID - ORIGINAL ISSUE DISCOUNT OMB NO. 1545-0117	
1.	ORIGINAL ISSUE DISCOUNT FOR 2011	\$0.00*
2.	OTHER PERIODIC INTEREST	\$0.00
4.	FEDERAL INCOME TAX WITHHELD	\$0.00
6.	OID ON U.S. TREASURY OBLIGATIONS	\$0.00*
7.	INVESTMENT EXPENSES	\$0.00
* This may not be the correct figure to report on your income tax return. See instructions on the back.		

IRS BOX	2011 FORM 1099-INT - INTEREST INCOME OMB NO. 1545-0112	
1.	INTEREST INCOME	\$0.00
3.	INTEREST ON U.S. SAVINGS BONDS AND TREASURY OBLIGATIONS	\$0.00
4.	FEDERAL INCOME TAX WITHHELD	\$0.00
5.	INVESTMENT EXPENSES	\$0.00
6.	FOREIGN TAX PAID	\$0.00
8.	TAX EXEMPT INTEREST	\$0.00
9.	SPECIFIED PRIVATE ACTIVITY BOND INTEREST	\$0.00
10.	TAX-EXEMPT BOND CUSIP NO.	
IRS BOX	2011 FORM 1099-MISC - MISCELLANEOUS INCOME OMB NO. 1545-0115	
1.	RENTS	\$0.00
2.	ROYALTIES	\$0.00
3.	OTHER INCOME	\$0.00
4.	FEDERAL INCOME TAX WITHHELD	\$0.00
7.	NON-EMPLOYEE COMPENSATION	\$0.00
8.	SUBSTITUTE PAYMENTS IN LIEU OF DIVIDENDS OR INTEREST	\$0.00
IRS BOX	2011 FORM 1099-B - PROCEEDS FROM BROKER AND BARTER EXCHANGE TRANSACTIONS OMB NO. 1545-0715	
2.	SALES PRICE OF STOCKS, BONDS, ETC	\$2,579.93
3.	COST AND OTHER BASIS	\$0.00
4.	FEDERAL INCOME TAX WITHHELD	\$0.00
5.	WASH SALE LOSS DISALLOWED	\$0.00

IMPORTANT TAX INFORMATION -- PLEASE RETAIN FOR YOUR RECORDS

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

▶ Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

Taxpayer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- Secure transmissions
- E-payment options
- More accurate returns
- Easier filing method
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS e-file and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS e-file does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS e-file.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 2

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

BCV PTRS	-552.
BCIP	13,473.
BCIP II - D (OTHER)	-63.
BCIP III	-25,832.
BROOKSIDE CAP INV, LP	-373,139.
BROOKSIDE CAP INV, INC.	34.
SANKATY HYA	29.
BCIP II	-18.
GS CAPITAL PARTNERS 2000, L.P.	-17,973.
GS HEDGE FUND PARTNERS LLC	16,457.
GS HEDGE FUND PARTNERS II LLC	6,123.
BC PTRS VIII	-13.
PROSPECT HARBOR INV	182.
BCV PTRS 2005	6,477.
ARI LP	32,920.
D3 FAMILY BULLDOG	-5,512.
BC PTRS IX	-91.
WHITEHALL STREET GLOBAL REAL ESTATE	-30,890.
SANKATY COPS INV IV	3,825.
SANKATY COPS INV (OFFSHORE) IV	26,168.
SSS I	10.
GGC CAPITAL OPPORTUNITY FUND LP	1,455.
BC PTRS X	-18.
ELLIOTT ASSOCIATES	57,159.
BROOKSIDE CAPITAL PTRS FUND II	-665,079.
SOLAMERE FOUNDERS FUND I-B LP	15,475.

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)

-939,393.

ATTACHMENT 3

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

CCG INVESTMENTS BVI, LP	56.
CCG INVESTMENT FUND, LP	5,398.
BC INV	-267.
BC INV. VI	2,988.
BC INV. V	-3,480.
BC PTRS IV	-4,397.
BC PTRS VI	2,480.
BC PTRS VII	785,543.
BC PTRS VII-E	492,197.

GAINS AND LOSSES FROM PASS-THRU ENTITIESATTACHMENT 3 (CONT'D)

BC V MEZZANINE	-12,038.
BCV PTRS	-134,377.
BCIP	231,900.
BCIP I	-6,322.
BCIP II - D (OTHER)	-891.
BCIP III	331,424.
BROOKSIDE CAP INV, LP	871,177.
BROOKSIDE CAP INV, INC.	142,442.
SANKATY HYA	2,652.
BCIP II	-115,665.
GS 2002 EXCHANGE PLACE FUND LP	1,565.
GS CAPITAL PARTNERS 2000, L.P.	8,950.
GS CAPITAL PARTNERS III, L.P.	-10,388.
GS HEDGE FUND PARTNERS LLC	77,550.
WHITEHALL STREET RE IX LP	3,923.
WHITEHALL STREET RE XI LP	-20,501.
WHITEHALL STREET RE XIII LP	45,955.
GS HEDGE FUND PARTNERS II LLC	49,804.
BC PTRS VIII	472,746.
BC PTRS VIII-E	13,045.
GOLDEN GATE CAPITAL INV. FUND I	21,001.
GOLDEN GATE CAPITAL INV. FUND I	140,990.
PROSPECT HARBOR INV	119.
BCV PTRS 2005	88,202.
ARI LP	6,696.
D3 FAMILY BULLDOG	48,618.
BC PTRS (SQ) VIII	-297.
BC PTRS IX	2,981.
GGC INVESTMENT ANNEX FUND II, I	108,992.
WHITEHALL STREET GLOBAL REAL ES	-390,617.
111 CAP INV	-25.
SANKATY COPS INV IV	14,634.
SANKATY COPS INV (OFFSHORE) IV	-2,087.
SSS I	688.
GGC CAPITAL OPPORTUNITY FUND LP	221.
BC PTRS X	-3.
BC PTRS ASIA	6,877.
BCV PTRS 2007	69,308.
BCIP VENTURE	372,976.
ELLIOTT ASSOCIATES	133,366.
BROOKSIDE CAPITAL PTRS FUND II	82,880.
SOLAMERE FOUNDERS FUND I-B LP	12,992.
BC V MEZZANINE - SUSPENDED	4.

TOTAL 15% MAX RATE CAPITAL GAIN (LOSS)

3,951,985.

TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED)

3,951,985.

THE ANN D. ROMNEY BLIND TRUST

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

BC, INC.	[REDACTED]	(NON-PTP)	
ORDINARY INCOME (LOSS)			1,961,325.
RELEASE OF SUSPENDED ORDINARY LOSS			-12,058.
NET INCOME OR ALLOWABLE LOSS			<u>1,949,267.</u>

BC II, INC.	[REDACTED]	(NON-PTP)	
ORDINARY INCOME (LOSS)			3,597.
NET INCOME OR ALLOWABLE LOSS			<u>3,597.</u>

BC NY, INC.	[REDACTED]	(NON-PTP)	
ORDINARY INCOME (LOSS)			115,141.
NET INCOME OR ALLOWABLE LOSS			<u>115,141.</u>

BCIP	[REDACTED]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-676.
TRADE OR BUSINESS EXPENSE			-3,491.
NET INCOME OR ALLOWABLE LOSS			<u>-4,167.</u>

BCIP II - D (OTHER)	[REDACTED]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-1,992.
TRADE OR BUSINESS EXPENSE			-2,818.
NET INCOME OR ALLOWABLE LOSS			<u>-4,810.</u>

BROOKSIDE CAP INV, LP	[REDACTED]	(NON-PTP)	
TRADE OR BUSINESS EXPENSES			-324,769.
NET INCOME OR ALLOWABLE LOSS			<u>-324,769.</u>

[REDACTED]

ATTACHMENT 4

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>BROOKSIDE CAP INV, INC.</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
OTHER DEDUCTIONS			-3,003.
NET INCOME OR ALLOWABLE LOSS			<u>-3,003.</u>
<u>SANKATY ADVISORS</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-456.
NET INCOME OR ALLOWABLE LOSS			<u>-456.</u>
<u>GS CAPITAL PARTNERS 2000, L.P.</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			51.
RENTAL REAL ESTATE INCOME (LOSS)			1,508.
NET INCOME OR ALLOWABLE LOSS			<u>1,559.</u>
<u>GS GLOBAL OPPORT. FUND LLC</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-173,224.
OTHER TRADE/BUSINESS EXPENSES			-44,512.
NET INCOME OR ALLOWABLE LOSS			<u>-217,736.</u>
<u>GS HEDGE FUND PARTNERS LLC</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
INTEREST EXPENSE RELATED TO TRADING ACT.			-38,683.
OTHER TRADE OR BUSINESS EXPENSES			-69,241.
NET INCOME OR ALLOWABLE LOSS			<u>-107,924.</u>
<u>WHITEHALL STREET RE IX LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-1,891.
RENTAL REAL ESTATE INCOME (LOSS)			3,586.
OTHER DEDUCTIONS			-50.
NET INCOME OR ALLOWABLE LOSS			<u>1,645.</u>

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>WHITEHALL STREET RE X LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-513.
NET INCOME OR ALLOWABLE LOSS			<u>-513.</u>
 <u>WHITEHALL STREET RE XI LP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			230.
RENTAL REAL ESTATE INCOME (LOSS)			-77.
OTHER DEDUCTIONS			-6.
NET INCOME OR ALLOWABLE LOSS			<u>147.</u>
 <u>WHITEHALL STREET RE XII LP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-24,705.
RENTAL REAL ESTATE INCOME (LOSS)			-432.
OTHER DEDUCTIONS			-87.
NET INCOME OR ALLOWABLE LOSS			<u>-25,224.</u>
 <u>WHITEHALL STREET RE XIII LP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-4,281.
RENTAL REAL ESTATE INCOME (LOSS)			-14,950.
NET INCOME OR ALLOWABLE LOSS			<u>-19,231.</u>
 <u>GS HEDGE FUND PARTNERS II LLC</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
INTEREST EXPENSE RELATED TO TRADING ACT.			-17,300.
OTHER TRADE OR BUSINESS EXPENSES			-31,469.
NET INCOME OR ALLOWABLE LOSS			<u>-48,769.</u>

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>PROSPECT HARBOR INV</u>	<u>[REDACTED]</u> (NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE		-3,760.
TRADE OR BUSINESS EXPENSES		-1,897.
NET INCOME OR ALLOWABLE LOSS		<u>-5,657.</u>

<u>BC, LLC</u>	<u>[REDACTED]</u> (NON-PTP)	
ORDINARY INCOME (LOSS)		-835,943.
BC LLC - SUSPENDED		835,943.
NET INCOME OR ALLOWABLE LOSS		<u><u> </u></u>

<u>ARI LP</u>	<u>[REDACTED]</u> (NON-PTP)	
TRADE OR BUSINESS EXPENSES		-2,572.
NET INCOME OR ALLOWABLE LOSS		<u>-2,572.</u>

<u>D3 FAMILY BULLDOG</u>	<u>[REDACTED]</u> (NON-PTP)	
ORDINARY INCOME (LOSS)		-4,263.
RENTAL REAL ESTATE INCOME (LOSS)		-47.
NET INCOME OR ALLOWABLE LOSS		<u>-4,310.</u>

<u>BC PTRS IX</u>	<u>[REDACTED]</u> (NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE		-633.
TRADE OR BUSINESS EXPENSE		-156.
NET INCOME OR ALLOWABLE LOSS		<u>-789.</u>

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

WHITEHALL STREET GLOBAL REAL ESTATE LP

(NON-PTP)

ORDINARY INCOME (LOSS)	-136,312.
RENTAL REAL ESTATE INCOME (LOSS)	-159,545.
OTHER RENTAL INCOME (LOSS)	-1,180.
TRADE OR BUSINESS EXPENSE	-347.
NET INCOME OR ALLOWABLE LOSS	<u>-297,384.</u>

111 CAP INV

(NON-PTP)

TRADE OR BUSINESS EXPENSES	-3.
TRADE OR BUSINESS INTEREST EXPENSE	-2.
NET INCOME OR ALLOWABLE LOSS	<u>-5.</u>

SANKATY COPS INV IV

(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-49.
TRADE OR BUSINESS EXPENSES	-91.
NET INCOME OR ALLOWABLE LOSS	<u>-140.</u>

SANKATY COPS INV (OFFSHORE) IV

(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-54.
TRADE OR BUSINESS EXPENSE	-94.
NET INCOME OR ALLOWABLE LOSS	<u>-148.</u>

SSS I

(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-150.
TRADE OR BUSINESS EXPENSES	-32.
NET INCOME OR ALLOWABLE LOSS	<u>-182.</u>

THE ANN D. ROMNEY BLIND TRUST

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>GGC CAPITAL OPPORTUNITY FUND LP</u>	<u>[REDACTED] (NON-PTP)</u>	
ORDINARY INCOME (LOSS)		-6,496.
NET INCOME OR ALLOWABLE LOSS		<u>-6,496.</u>

<u>BC PTRS X</u>	<u>[REDACTED] (NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE		-2.
NET INCOME OR ALLOWABLE LOSS		<u>-2.</u>

<u>ELLIOTT ASSOCIATES</u>	<u>[REDACTED] (NON-PTP)</u>	
ORDINARY INCOME (LOSS)		-26,325.
INVESTMENT INTEREST EXPENSE		-19,270.
NET INCOME OR ALLOWABLE LOSS		<u>-45,595.</u>

<u>BROOKSIDE CAPITAL PTRS FUND II</u>	<u>[REDACTED] (NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE		-77,762.
TRADE OR BUSINESS EXPENSE		-140,476.
NET INCOME OR ALLOWABLE LOSS		<u>-218,238.</u>

<u>SOLAMERE FOUNDERS FUND I-B LP</u>	<u>[REDACTED] (NON-PTP)</u>	
ORDINARY INCOME (LOSS)		45,884.
RENTAL REAL ESTATE INCOME (LOSS)		-56.
OTHER RENTAL INCOME (LOSS)		5.
TRADE OR BUSINESS INTEREST EXPENSE		-178.
TRADE OR BUSINESS EXPENSE		-3,125.
NET INCOME OR ALLOWABLE LOSS		<u>42,530.</u>

[REDACTED]

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

GS HEDGE FUND PARTNERS LLC

(NON-PTP)

ORDINARY INCOME (LOSS)	749.
RENTAL REAL ESTATE INCOME (LOSS)	-16.
OTHER RENTAL INCOME (LOSS)	96.
NET INCOME OR ALLOWABLE LOSS	<u>829.</u>

GS HEDGE FUND PARTNERS II LLC

(NON-PTP)

ORDINARY INCOME (LOSS)	485.
RENTAL REAL ESTATE INCOME (LOSS)	-3.
OTHER RENTAL INCOME (LOSS)	44.
NET INCOME OR ALLOWABLE LOSS	<u>526.</u>

TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

777,121.

THE ANN D. ROMNEY BLIND TRUST

RENT AND ROYALTY SUMMARY

<u>PROPERTY</u>	<u>TOTAL INCOME</u>	<u>DEPLETION/ DEPR.</u>	<u>OTHER EXPENSES</u>	<u>UNALLOWABLE LOSS</u>	<u>ALLOWABLE NET INCOME</u>
BCIP II - D (OTHER)	87.				87.
PROSPECT HARBOR INV	31.				31.
BC PTRS IX	3.				3.
SSS I	1.				1.
SOLAMERE FOUNDERS FU	1,092.				1,092.
GS HEDGE FUND PARTNE	228.				228.
GS HEDGE FUND PARTNE	166.				166.
TOTALS	<u>1,608.</u>				<u>1,608.</u>

[REDACTED]

ATTACHMENT 5

[illegible]

THE ANN D. ROMNEY BLIND TRUST

ATTACHMENT 6

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

DESCRIPTION	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST OR BASIS	GAIN/ (LOSS)
WHITEHALL STREET RE XIII LP	VAR	VAR		1,529.	-1,529.
ELLIOT ASSOCIATES	VAR	VAR	34,403.		34,403.
GS HEDGE FUND PARTNERS, LLC	VAR	VAR	507.		507.
GS HEDGE FUND PARTNERS II, LLC	VAR	VAR	126.		126.
WHITEHALL ST GLOBAL 2007 RE	VAR	VAR		1,634.	-1,634.
BC PTRS VIII	VAR	VAR		1,626.	-1,626.
PROSPECT HARBOR INV	VAR	VAR	60.		60.
ARI LP	VAR	VAR	58,920.		58,920.
SSS I	VAR	VAR	1.		1.
SOLAMERE FOUNDERS FUND I-B LP	VAR	VAR		146.	-146.
BC PTRS IX	VAR	VAR	2.		2.
TOTAL GAINS AND LOSSES					<u>89,084.</u>

EXPLANATION OF INCOME AND DEDUCTIONS

INCOME

ATTACHMENT 7

INTEREST INCOME

UNITED STATES GOVERNMENT INTEREST

GS GLOBAL OPPORT. FUND LLC		84,563.
GS HEDGE FUND PARTNERS LLC		8,507.
GS HEDGE FUND PARTNERS II LLC		3,728.
ARI LP		516.
ELLIOTT ASSOCIATES		1,346.
GOLDMAN SACHS #		444,339.
GOLDMAN SACHS #	BOND AMORTIZATION	-173,814.
GOLDMAN SACHS #	ACCRUED INT PAID	-6,484.

TOTAL

362,701.

FOREIGN INTEREST

GOLDMAN SACHS #		15,532.
GOLDMAN SACHS #	OID	23,624.
GOLDMAN SACHS #	BOND AMORTIZATION	-3,349.
GOLDMAN SACHS #	ACCRUED INT PAID	-7,963.
PROSPECT HARBOR INV		3,278.
SANKATY COPS INV IV		685.
SANKATY COPS INV (OFFSHORE) IV		789.
SSS I		68.
BCIP II-D (OTHER)		413.
BC PTRS IX		595.

TOTAL

33,672.

OTHER INTEREST

CCG INVESTMENTS BVI, LP		80.
CCG INVESTMENT FUND, LP		41.
BC, INC.		180.
BC INV		16.
BC INV. VI		76.
BC INV. V		8.
BC PTRS IV		262.
BC PTRS V		10.
BC PTRS VI		63.
BC PTRS VII-E		11,195.
BC V MEZZANINE		17.
BCV PTRS		2.

ATTACHMENT 7

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

BCIP	1,757.
BCIP II - D (OTHER)	9,837.
BCIP III	64,846.
BROOKSIDE CAP INV, LP	12,890.
BROOKSIDE CAP INV, INC.	780.
SANKATY ADVISORS	26.
SANKATY HYA	149.
SANKATY HYA III	2.
BCIP II	982.
GS 2002 EXCHANGE PLACE FUND LP	51.
GS CAPITAL PARTNERS 2000, L.P.	2,202.
GS GLOBAL OPPORT. FUND LLC	331,881.
GS HEDGE FUND PARTNERS LLC	41,971.
WHITEHALL STREET RE IX LP	65.
WHITEHALL STREET RE X LP	1.
WHITEHALL STREET RE XI LP	11.
WHITEHALL STREET RE XII LP	7.
WHITEHALL STREET RE XIII LP	2,352.
GS HEDGE FUND PARTNERS II LLC	19,048.
BC PTRS VIII	4.
BC PTRS VIII-E	2.
GOLDEN GATE CAPITAL INV. FUND	1,291.
GOLDEN GATE CAPITAL INV. FUND	15.
GOLDEN GATE CAPITAL INV. II (B	34.
PROSPECT HARBOR INV	14,974.
BCV PTRS 2005	54.
ARI LP	634.
D3 FAMILY BULLDOG	15.
BC PTRS IX	4,855.
GGC INVESTMENT ANNEX FUND II,	5.
WHITEHALL STREET GLOBAL REAL E	8,807.
111 CAP INV	1.
BCIP IV	98.
BC PTRS EUROPE III	2.
SANKATY COPS INV IV	1,784.
SANKATY COPS INV (OFFSHORE) IV	1,653.
SSS I	549.
GGC CAPITAL OPPORTUNITY FUND L	19,266.
BC PTRS X	18.
BC PTRS ASIA	5.
BCV PTRS 2007	26.
BCIP VENTURE	140.
ELLIOTT ASSOCIATES	2,912.
BROOKSIDE CAPITAL PTRS FUND II	5,443.
SOLAMERE FOUNDERS FUND I-B LP	35,738.
GOLDMAN SACHS #	394.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

TOTAL	599,527.
TOTAL INTEREST INCOME	<u>995,900.</u>

ATTACHMENT 8

<u>DIVIDEND INCOME</u>	<u>QUALIFIED</u>	<u>TOTAL DIVS FOR THE YEAR</u>
FOREIGN DIVIDENDS		
GOLDMAN SACHS # [REDACTED]	38,317.	64,686.
TOTAL	<u>38,317.</u>	<u>64,686.</u>

OTHER DIVIDENDS

BC PTRS VII-E		9,816.
BCIP	4,529.	20,278.
BCIP I		1.
BCIP II - D (OTHER)	816.	817.
BCIP III	85,418.	157,473.
BROOKSIDE CAP INV, LP	73,262.	120,455.
BROOKSIDE CAP INV, INC.		16,279.
SANKATY HYA	9.	19.
BCIP II	733.	763.
GS 2002 EXCHANGE PLACE FUND LP	45,196.	45,196.
GS CAPITAL PARTNERS 2000, L.P.	9,647.	9,919.
GS CAPITAL PARTNERS III, L.P.	72.	611.
GS GLOBAL OPPORT. FUND LLC	2,531.	2,531.
GS HEDGE FUND PARTNERS LLC	19,271.	48,440.
WHITEHALL STREET RE IX LP		1.
WHITEHALL STREET RE X LP		3.
WHITEHALL STREET RE XI LP	32.	45.
WHITEHALL STREET RE XII LP		2.
WHITEHALL STREET RE XIII LP		4,318.
GS HEDGE FUND PARTNERS II LLC	8,811.	23,263.
BC PTRS VIII	312,458.	312,458.
BC PTRS VIII-E	81,097.	138,869.
PROSPECT HARBOR INV	136.	1,764.
ARI LP	1,495.	1,784.
D3 FAMILY BULLDOG	333.	7,869.
BC PTRS IX	504.	673.
WHITEHALL STREET GLOBAL REAL ESTA		3,842.
111 CAP INV	33.	33.
BCIP IV		27,168.
BC PTRS EUROPE III	15.	27.
SANKATY COPS INV IV	107.	107.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 8 (CONT'D)

SANKATY COPS INV (OFFSHORE) IV	117.	117.
SSS I	22.	41.
GGC CAPITAL OPPORTUNITY FUND LP		18,509.
BC PTRS X	661.	682.
BC PTRS ASIA	17,433.	19,303.
ELLIOTT ASSOCIATES	20,689.	23,637.
BROOKSIDE CAPITAL PTRS FUND II	59,766.	78,172.
SOLAMERE FOUNDERS FUND I-B LP	28,823.	44,843.
GOLDMAN SACHS # [REDACTED]	40,274.	452,980.
DIVIDENDS FROM FORM(S) 8621		432.
JP MORGAN # [REDACTED]	20.	150.
JP MORGAN # [REDACTED] INCL ON GGC K-1	-20.	-150.
TOTAL	<u>814,290.</u>	<u>1,593,540.</u>
US GOVT INT REPORTED AS DIVIDENDS		
GOLDMAN SACHS # [REDACTED]		<u>156,157.</u>
TOTAL		<u>156,157.</u>
TOTAL DIVIDEND INCOME	<u>852,607.</u>	<u>1,814,383.</u>

ATTACHMENT 9OTHER INCOME

OTHER INCOME/(LOSS)	3,428.
OTHER PORTFOLIO INCOME/(LOSS)	5,378.
SECTION 988 GAIN/(LOSS)	4,129.
SECTION 987 GAIN/(LOSS)	32,677.
OTHER ORDINARY INCOME/(LOSS)	-8,497.
SWAP INCOME/(LOSS)	128,021.
SELF-CHARGED INTEREST	26,589.
SECTION 59(E) (2) DEDUCTION	-6,342.
CANCELLATION OF DEBT INCOME	76,733.
SUBPART F INCOME/(LOSS)	5,700.
SECTION 1244 STOCK LOSS	-711.
PFIC INCOME/(LOSS)	180,638.
FEE INCOME/(LOSS)	15.
DEPLETION	-260.
INVOLUNTARY CONVERSIONS	29.
FORWARD CONTRACT GAIN/(LOSS)	108.
GS # [REDACTED] - ORDINARY INCOME	-1,094.
FORM 5471 SUBPART F INCOME	<u>2,722.</u>

Other Income/(Loss)	3,428
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Absolute Return Investors, LP	(11)
Bain Capital Investors, Inc.	1
Bain Capital Investors V, Inc.	1
Bain Capital Partners IV, LP	13
Bain Capital Partners IX, LP	93
Bain Capital V Mezzanine Partners, LP	5
BCIP Associates	1,432
BCIP Associates II-D	370
BCIP Associates III	1,219
Brookside Capital Investors, Inc.	4
Brookside Capital Investors, LP	1,310
Goldman Sachs Hedge Fund Partners II, LLC	364
Goldman Sachs Hedge Fund Partners, LLC	(591)
Prospect Harbor Investors, LLC	438
Sankaty Credit Opportunities Investors (Offshore) IV, LP	94
Sankaty Credit Opportunities Investors IV, LLC	(390)
Sankaty High Yield Asset Investors, LLC	380
Sankaty Special Situation Investors I, LLC	11
Solamere Founders Fund I-B, LP	(1,342)
Whitehall Street Real Estate LP IX	19
Whitehall Street Real Estate LP XI	8

Other Portfolio Income/(Loss)	5,378
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BCIP Associates II-D	45
Golden Gate Capital Opportunity Fund, LP	798
Goldman Sachs Hedge Fund Partners II, LLC	99
Goldman Sachs Hedge Fund Partners, LLC	(21)
Solamere Founders Fund I-B, LP	38
The D3 Family Bulldog Fund, LP	588
Whitehall Street Global Real Estate LP 2007	3,712
Whitehall Street Real Estate LP XIII	119

Section 988 Gain/(Loss)	4,129
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Absolute Return Investors, LP	(15,144)
Bain Capital Partners Asia, LP	1
Bain Capital Partners Europe III, LP	(14)
Bain Capital Partners VIII-E, LP	(2,340)
Bain Capital Partners IX, LP	(13)
BCIP Associates	(6)
BCIP Associates II-D	10
Goldman Sachs 2002 Exchange Place Fund, LP	(42)
Goldman Sachs Hedge Fund Partners II, LLC	5,538
Goldman Sachs Hedge Fund Partners, LLC	9,181
GS Capital Partners 2000 LP	3,141
GS Capital Partners III LP	12
Prospect Harbor Investors, LLC	(32)
Sankaty Credit Opportunities Investors (Offshore) IV, LP	352

Sankaty Credit Opportunities Investors IV, LLC	212
Sankaty Special Situation Investors I, LLC	(1)
Solamere Founders Fund I-B, LP	(759)
Whitehall Street Global Real Estate LP 2007	3,858
Whitehall Street Real Estate LP IX	1
Whitehall Street Real Estate LP XI	11
Whitehall Street Real Estate LP XIII	163
Section 987 Gain/(Loss)	32,677
Bain Capital Partners VIII-E, LP	(1,515)
Goldman Sachs Hedge Fund Partners II, LLC	(19)
Goldman Sachs Hedge Fund Partners, LLC	(45)
Whitehall Street Global Real Estate LP 2007	32,983
Whitehall Street Real Estate LP IX	313
Whitehall Street Real Estate LP XI	115
Whitehall Street Real Estate LP XIII	845
Other Ordinary Income/(Loss)	(8,497)
BCIP Associates II-D	269
Bain Capital Partners IX, LP	(266)
Goldman Sachs Global Opportunities Fund LLC	6,022
Goldman Sachs Hedge Fund Partners II, LLC	(3,672)
Goldman Sachs Hedge Fund Partners, LLC	(6,534)
Prospect Harbor Investors, LLC	(4,286)
Sankaty Special Situation Investors I, LLC	(30)
Swap Income/(Loss)	128,021
Absolute Return Investors, LP	788
Bain Capital Partners IX, LP	(9,978)
BCIP Associates II-D	2,353
Brookside Capital Investors, Inc.	193
Brookside Capital Investors, LP	71,467
Brookside Capital Partners Fund II, LP	60,827
Prospect Harbor Investors, LLC	2,164
Sankaty Credit Opportunities Investors (Offshore) IV, LP	30
Sankaty Credit Opportunities Investors IV, LLC	28
Sankaty Special Situation Investors I, LLC	53
Solamere Founders Fund I-B, LP	96
Self-charged Interest	26,589
Whitehall Street Global Real Estate LP 2007	26,589
Section 59(e)(2) Deduction	(6,342)
Goldman Sachs Hedge Fund Partners, LLC	(587)
Goldman Sachs Hedge Fund Partners II, LLC	(516)
Sankaty Credit Opportunities Investors IV, LLC	(1)
Solamere Founders Fund I-B, LP	(5,238)

Cancellation of debt	76,733
Bain Capital Incorporated	550
Bain Capital Partners IX, LP	262
BCIP Associates II-D	1
Goldman Sachs Hedge Fund Partners II, LLC	12
Goldman Sachs Hedge Fund Partners, LLC	17
GS Capital Partners 2000 LP	6,158
Prospect Harbor Investors, LLC	3,125
Sankaty Credit Opportunities Investors IV, LLC	745
Sankaty Special Situation Investors I, LLC	30
Solamere Founders Fund I-B, LP	2,701
Whitehall Street Global Real Estate LP 2007	63,132
Subpart F Income/(Loss)	5,700
Goldman Sachs Global Opportunities Fund LLC	5,631
Sankaty Credit Opportunities Investors IV, LLC	12
Sankaty Credit Opportunities Investors (Offshore) IV, LP	14
Solamere Founders Fund I-B, LP	43
Section 1244 Stock	(711)
BCIP Associates I	(711)
PFIC Income/(Loss)	180,638
Absolute Return Investors, LP	(25)
BCIP Associates III	179,830
Sankaty Credit Opportunities Investors IV, LLC	187
Solamere Founders Fund I-B, LP	646
Fee Income/(Loss)	15
BCIP Associates II-D	10
Prospect Harbor Investors, LLC	5
Depletion	(260)
Sankaty Credit Opportunities Investors IV, LLC	(2)
Solamere Founders Fund I-B, LP	(258)
Involuntary Conversions	29
Goldman Sachs Hedge Fund Partners, LLC	17
Goldman Sachs Hedge Fund Partners II, LLC	12
Forward Contract Gain/(Loss)	108
Solamere Founders Fund I-B, LP	108

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 9 (CONT'D)

TOTAL OTHER INCOME

449,263.

DEDUCTIONS

ATTACHMENT 10

INTEREST EXPENSE

NONALLOCABLE:

BCIP III
GS HEDGE FUND PARTNERS LLC
WHITEHALL STREET RE XIII LP
GS HEDGE FUND PARTNERS II LLC
D3 FAMILY BULLDOG
WHITEHALL STREET GLOBAL REAL E
GGC CAPITAL OPPORTUNITY FUND L
ELLIOTT ASSOCIATES
SOLAMERE FOUNDERS FUND I-B LP

15,235.
3,892.
23.
1,866.
49.
12,982.
8.
904.
5,483.

TOTAL NONALLOCABLE

40,442.

NET INTEREST EXPENSE

40,442.

ATTACHMENT 11

AMOUNTS PAID OR SET ASIDE FOR CHARITABLE PURPOSES

AMOUNTS PAID FROM CURRENT YEAR'S INCOME

WHITEHALL STREET RE XI LP
WHITEHALL STREET GLOBAL REAL E
GGC CAPITAL OPPORTUNITY FUND L
BC PTRS X
SOLAMERE FOUNDERS FUND I-B LP

3.
33.
3.
2.
122.

TOTAL PAID FROM CURRENT YEAR'S INCOME

163.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 12OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:

CCG INVESTMENTS BVI, LP	950.
CCG INVESTMENT FUND, LP	21,482.
ABRY BROADCAST II	215.
BC INV	1.
BC INV. VI	63.
BC PTRS IV	11.
BC PTRS VI	53.
BCV PTRS	28.
BCIP	422.
BCIP I	218.
BCIP II - D (OTHER)	4.
BCIP III	147.
BROOKSIDE CAP INV, LP	1,261.
BROOKSIDE CAP INV, INC.	9.
BCIP II	3,646.
GS 2002 EXCHANGE PLACE FUND LP	27,486.
GS CAPITAL PARTNERS 2000, L.P.	7,062.
GS CAPITAL PARTNERS III, L.P.	775.
GS HEDGE FUND PARTNERS LLC	82,908.
WHITEHALL STREET RE IX LP	308.
WHITEHALL STREET RE XI LP	174.
WHITEHALL STREET RE XII LP	20.
WHITEHALL STREET RE XIII LP	2,555.
GS HEDGE FUND PARTNERS II LLC	38,862.
BC PTRS VIII	5.
BC PTRS VIII-E	3.
GOLDEN GATE CAPITAL INV. FUND	10,249.
GOLDEN GATE CAPITAL INV. FUND	3,804.
GOLDEN GATE CAPITAL INV. II (B	555.
GGC INV. II-A ADJUNCT (BVI) LP	65.
D3 FAMILY BULLDOG	14,114.
BC PTRS IX	11.
GGC INVESTMENT ANNEX FUND II,	2,025.
WHITEHALL STREET GLOBAL REAL E	3,018.
BC PTRS EUROPE III	1.
SANKATY COPS INV IV	1.
SANKATY COPS INV (OFFSHORE) IV	1.
GGC CAPITAL OPPORTUNITY FUND L	1,479.
BC PTRS X	31.
BC PTRS ASIA	2.
BCV PTRS 2007	1.

[REDACTED]

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 12 (CONT'D)

ELLIOTT ASSOCIATES	[REDACTED]	2,699.	
CCG INVESTMENTS BVI, LP - SUSP		-814.	
SOLAMERE FOUNDERS FUND I-B LP	[REDACTED]	90,219.	
GOLDMAN SACHS # [REDACTED]		142,417.	
			<hr/>
TOTAL NONALLOCABLE			458,546.
			<hr/>
TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR			458,546.
LESS: 2% FLOOR LIMITATION			0
			<hr/>
NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR			458,546.
			<hr/>

[REDACTED]

TAX-EXEMPT INCOME (GROSS)

RESIDENT TAX-EXEMPT INTEREST		
GS HEDGE FUND PARTNERS LLC	[REDACTED]	13.
GS HEDGE FUND PARTNERS II LLC	[REDACTED]	6.
		<hr/>
TOTAL RESIDENT TAX-EXEMPT INTEREST		19.
NONRESIDENT TAX-EXEMPT INTEREST		
GS GLOBAL OPPORT. FUND LLC	[REDACTED]	153.
GS HEDGE FUND PARTNERS LLC	[REDACTED]	210.
GS HEDGE FUND PARTNERS II LLC	[REDACTED]	97.
SOLAMERE FOUNDERS FUND I-B LP	[REDACTED]	2.
		<hr/>
TOTAL NONRESIDENT TAX-EXEMPT INTEREST		462.
TOTAL TAX-EXEMPT INCOME		<hr/> <hr/> 481.

A Check all that apply:

- ☐ Decedent's estate
☐ Simple trust
☐ Complex trust
☐ Qualified disability trust
☐ ESBT (S portion only)
☒ Grantor type trust
☐ Bankruptcy estate - Ch. 7
☐ Bankruptcy estate - Ch. 11
☐ Pooled income fund

For calendar year 2011 or fiscal year beginning

, 2011, and ending

, 20

Name of estate or trust (If a grantor type trust, see the instructions.)

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Name and title of fiduciary

TRUSTEE R. BRADFORD MALT

Number, street, and room or suite no. (If a P.O. box, see the instructions.)

ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code

BOSTON, MA 02199

C Employer identification number

D Date entity created

11/29/1995

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.

☐ Described in sec. 4947(a)(1). Check here

If not a private foundation . . . ☐

☐ Described in sec. 4947(a)(2)

B Number of Schedules K-1 attached (see instructions) **1**

F Check applicable boxes:

☐ Initial return

☐ Final return

☐ Amended return

☐ Change in fiduciary

☐ Change in fiduciary's name

☐ Change in trust's name

☐ Change in fiduciary's address

G Check here if the estate or filing trust made a section 645 election ☐

Income	1	Interest income		1	
	2a	Total ordinary dividends		2	
	b	Qualified dividends allocable to: (1) Beneficiaries (2) Estate or trust		3	
	3	Business income or (loss). Attach Schedule C or C-EZ (Form 1040)		4	
	4	Capital gain or (loss). Attach Schedule D (Form 1041)		5	
	5	Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040)		6	
	6	Farm income or (loss). Attach Schedule F (Form 1040)		7	
	7	Ordinary gain or (loss). Attach Form 4797		8	
	8	Other income. List type and amount		9	
9	Total income. Combine lines 1, 2a, and 3 through 8		10		
Deductions	10	Interest. Check if Form 4952 is attached <input type="checkbox"/>		11	
	11	Taxes		12	
	12	Fiduciary fees		13	
	13	Charitable deduction (from Schedule A, line 7)		14	
	14	Attorney, accountant, and return preparer fees		15a	
	15a	Other deductions not subject to the 2% floor (attach schedule)		15b	
	b	Allowable miscellaneous itemized deductions subject to the 2% floor		16	
	16	Add lines 10 through 15b		17	
	17	Adjusted total income or (loss). Subtract line 16 from line 9		18	
	18	Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041)		19	
	19	Estate tax deduction including certain generation-skipping taxes (attach computation)		20	
20	Exemption		21		
21	Add lines 18 through 20		22		
Tax and Payments	22	Taxable income. Subtract line 21 from line 17. If a loss, see instructions		23	
	23	Total tax (from Schedule G, line 7)		24a	
	24	Payments: a 2011 estimated tax payments and amount applied from 2010 return		24b	
	b	Estimated tax payments allocated to beneficiaries (from Form 1041-T)		24c	
	c	Subtract line 24b from line 24a		24d	
	d	Tax paid with Form 7004 (see instructions)		24e	
	e	Federal income tax withheld. If any is from Form(s) 1099, check <input type="checkbox"/>		24f	
	Other payments: f Form 2439 ; g Form 4136 ; Total		25		
	25	Total payments. Add lines 24c through 24e, and 24f		26	
	26	Estimated tax penalty (see instructions)		27	
27	Tax due. If line 25 is smaller than the total of lines 23 and 26, enter amount owed		28		
28	Overpayment. If line 25 is larger than the total of lines 23 and 26, enter amount overpaid		29		
29	Amount of line 28 to be: a Credited to 2012 estimated tax ; b Refunded				

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/2012

Check if self-employed ☐

PTIN

Firm's name **PRICEWATERHOUSECOOPERS LLP**

Firm's EIN

Firm's address **125 HIGH STREET**

Phone no.

BOSTON, MA

02110

**Application for Automatic Extension of Time To File Certain
Business Income Tax, Information, and Other Returns**

► File a separate application for each return.
► See separate instructions.

OMB No. 1545-0233

Print
or
Type

Name
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)).

BOSTON, MA 02199

Note. File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

Application Is For:	Form Code	Application Is For:	Form Code
Form 1065	09	Form 1041 (estate other than a bankruptcy estate)	04
Form 8804	31	Form 1041 (trust)	05

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below)

Application Is For:	Form Code	Application Is For:	Form Code
Form 706-GS(D)	01	Form 1120-ND (section 4951 taxes)	20
Form 706-GS(T)	02	Form 1120-PC	21
Form 1041 (bankruptcy estate only)	03	Form 1120-POL	22
Form 1041-N	06	Form 1120-REIT	23
Form 1041-QFT	07	Form 1120-RIC	24
Form 1042	08	Form 1120S	25
Form 1065-B	10	Form 1120-SF	26
Form 1066	11	Form 3520-A	27
Form 1120	12	Form 8612	28
Form 1120-C	34	Form 8613	29
Form 1120-F	15	Form 8725	30
Form 1120-FSC	16	Form 8831	32
Form 1120-H	17	Form 8876	33
Form 1120-L	18	Form 8924	35
Form 1120-ND	19	Form 8928	36

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐

If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here ☐

5 a The application is for calendar year 20 11, or tax year beginning _____, 20 _____, and ending _____, 20 _____

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax 6 0

7 Total payments and credits (see instructions) 7 0

8 Balance due. Subtract line 7 from line 6 (see instructions) 8 0

For Privacy Act and Paperwork Reduction Act Notice, see separate Instructions.

Form **7004** (Rev. 11-2011)

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

1	Amounts paid or permanently set aside for charitable purposes from gross income (see instructions)	1	
2	Tax-exempt income allocable to charitable contributions (see instructions)	2	
3	Subtract line 2 from line 1	3	
4	Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes	4	
5	Add lines 3 and 4	5	
6	Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions)	6	
7	Charitable deduction. Subtract line 6 from line 5. Enter here and on page 1, line 13	7	

Schedule B Income Distribution Deduction

1	Adjusted total income (see instructions)	1	
2	Adjusted tax-exempt interest	2	
3	Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions)	3	
4	Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion)	4	
5	Capital gains for the tax year included on Schedule A, line 1 (see instructions)	5	
6	Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number	6	
7	Distributable net income. Combine lines 1 through 6. If zero or less, enter -0-	7	
8	If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law	8	
9	Income required to be distributed currently	9	
10	Other amounts paid, credited, or otherwise required to be distributed	10	
11	Total distributions. Add lines 9 and 10. If greater than line 8, see instructions	11	
12	Enter the amount of tax-exempt income included on line 11	12	
13	Tentative income distribution deduction. Subtract line 12 from line 11	13	
14	Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0-	14	
15	Income distribution deduction. Enter the smaller of line 13 or line 14 here and on page 1, line 18	15	

Schedule G Tax Computation (see instructions)

1	Tax: a Tax on taxable income (see instructions)	1a		1d
	b Tax on lump-sum distributions. Attach Form 4972	1b		
	c Alternative minimum tax (from Schedule I (Form 1041), line 56)	1c		
	d Total. Add lines 1a through 1c			
2a	Foreign tax credit. Attach Form 1116	2a		3
	b General business credit. Attach Form 3800	2b		
	c Credit for prior year minimum tax. Attach Form 8801	2c		
	d Bond credits. Attach Form 8912	2d		
3	Total credits. Add lines 2a through 2d			
4	Subtract line 3 from line 1d. If zero or less, enter -0-			4
5	Recapture taxes. Check if from: <input type="checkbox"/> Form 4255 <input type="checkbox"/> Form 8611			5
6	Household employment taxes. Attach Schedule H (Form 1040)			6
7	Total tax. Add lines 4 through 6. Enter here and on page 1, line 23			7

Other Information

	Yes	No
1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses Enter the amount of tax-exempt interest income and exempt-interest dividends ▶ \$ <u>848</u>	X	
2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement?		X
3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶		X
4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions		X
5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment		X
6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) ▶ <input type="checkbox"/>		
7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) ▶ <input type="checkbox"/>		
8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here ▶ <input type="checkbox"/>		
9 Are any present or future trust beneficiaries skip persons? See instructions	X	

ACCOUNT NAME: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

TRUST I.D. NUMBER: [REDACTED]

TRUSTEE R. BRADFORD MALT
ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

W. MITT ROMNEY

I.D. NUMBER: [REDACTED]

[REDACTED]
BELMONT, MA 02478

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST	662,115.
(ENTER ON FORM 1040, LINE 8A)	
OTHER INTEREST INCOME	366,535.
(ENTER ON FORM 1040, LINE 8A)	
FOREIGN INTEREST INCOME	52,356.
(ENTER ON FORM 1040, LINE 8A & FORM 1116)	
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS	
QUALIFIED	
TOTAL FOR YEAR	90,461.
(ENTER ON FORM 1040, LINE 9A)	
ORDINARY DIVIDENDS	
QUALIFIED	1,039,332.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	1,454,766.
(ENTER ON FORM 1040, LINE 9A)	
FOREIGN DIVIDENDS	
QUALIFIED	114,843.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	131,309.
(ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116)	
SHORT TERM GAINS OR LOSSES:	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	-745,163.
(ENTER ON SCHEDULE D, LINE 5, COLUMN F)	
OTHER CAPITAL GAIN OR LOSS	-59,331.
(ENTER ON SCHEDULE D, PART I, LINE 3)	
SECTION 1256 GAIN OR LOSS	-12,952.
(SEE SCHEDULE D, LINE 4 INSTRUCTIONS)	
LONG TERM GAINS OR LOSSES:	
CAPITAL GAIN DISTRIBUTIONS	
TOTAL FOR YEAR	12,851.

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

(ENTER ON SCHEDULE D, LINE 13, COLUMN F)
 PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS
 TOTAL FOR YEAR 2,625,670.
 (ENTER ON SCHEDULE D, LINE 12, COLUMN F)
 BUSINESS PROPERTY GAIN OR LOSS
 TOTAL FOR YEAR -207,778.
 (ENTER ON FORM 4797, PART I, COLUMN G)
 UNRECAPTURED SECTION 1250 GAIN (PARTNERSHIPS/S CORP) ... 693.
 (ENTER ON LINE 11 OF WORKSHEET FOR SCHED D, LINE 19)
 OTHER CAPITAL GAIN OR LOSS
 TOTAL FOR YEAR 386,313.
 (ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)
 SECTION 1256 GAIN OR LOSS -19,427.
 (SEE SCHEDULE D, LINE 11 INSTRUCTIONS)
 ROYALTY INCOME 319.
 (ENTER ON SCHEDULE E, PART I)
 OTHER TAXABLE INCOME 110,007.
 (ENTER ON FORM 1040, LINE 21)
 RENT/ROYALTY INCOME FROM ACTIVE/PASSIVE ACTIVITIES -156,095.
 (ENTER ON SCHEDULE E, PART I)
 PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES -664,436.
 (ENTER ON SCHEDULE E, PART II)

D E D U C T I O N S

INVESTMENT INTEREST EXPENSE 15,938.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 CHARITABLE DEDUCTION 36.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 OTHER DEDUCTIONS SUBJECT TO 2% AGI 383,789.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)

M I S C E L L A N E O U S I N F O R M A T I O N

TAX-EXEMPT INTEREST 848.
 (ENTER ON FORM 1040, LINE 8B)
 (NO ALLOCATION AGAINST FEES OR COMMISSIONS
 HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME)
 NONTAXABLE DIVIDENDS 118.
 (FOR INFORMATIONAL PURPOSES ONLY)

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

T A X C R E D I T SFOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

COUNTRY	FOREIGN INCOME	EXPENSES	TAXES	DATE PAID
VARIOUS	1,624,371.	495,954.	26,884.	12/31/2011
VARIOUS	-34,379.	3,491.		12/31/2011

O T H E R I N F O R M A T I O N

FOREIGN INFORMATION:

LINE 16B: \$10,212,083

LINE 16C: \$7,501,543

LINE 16G: \$256,767

LINE 16H: \$5,903,064

FOREIGN QUALIFIED DIVIDENDS: \$934,257

COLLECTIBLES (28%) GAIN/(LOSS): \$105

SECTION 1250 GAIN/(LOSS): \$693

SECTION 1231 15% GAIN/(LOSS): \$(208,461)

SECTION 1231 25% GAIN/(LOSS): \$683

DOMESTIC PRODUCTION ACTIVITIES INFORMATION:

GROSS RECEIPTS FROM DPGR: \$990

GROSS RECEIPTS FROM ALL SOURCES: \$116,667

COGS ALLOCABLE TO DPGR: \$535

COGS FROM ALL SOURCES: \$571

EXPENSES ALLOCABLE TO DPGR: \$587

EXPENSES ALLOCABLE TO NON-DPGR: \$88,162

EXPENSES NOT DIRECTLY ALLOCABLE: \$68

W-2 WAGES: \$138

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

INTEREST EXPENSE: \$24,836

LINE 15J - WORK OPPORTUNITY CREDIT: \$57

LINE 15M - CREDIT FOR INCREASING RESEARCH: \$2

LINE 15N - CREDIT FOR EMPLOYER TAXES PAID: \$302

AMT ITEMS:

LINE 17A: (\$8,011)

LINE 17B: \$(4,883)

LINE 17D: \$577

LINE 17E: \$1,074

LINE 17F: \$36

TAX-EXEMPT INCOME AND NONDEDUCTIBLE EXPENSES:

LINE 18B: \$5

LINE 18C: \$687

SECTION 1291 TAX FROM FORM 8621: \$4

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Supplemental Income and Loss

(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Name(s) shown on return

Your social security number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

☐ Yes ☐ No

B If "Yes," did you or will you file all required Forms 1099?

☐ Yes ☐ No

Part I **Income or Loss From Rental Real Estate and Royalties** **Note.** If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

1	Physical address of each property-street, city, state, zip	Type-from list below	2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions.	Fair Rental Days	Personal Use Days	QJV
A			A	N/A		
B			B			
C	SEE ATTACHED STMT(S)		C			

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:		Properties		
		A	B	C
3a	Merchant card and third party payments. For 2011, enter -0-	3a		
b	Payments not reported to you on line 3a	3b		
4	Total not including amounts on line 3a that are not income (see instructions)	4		
Expenses:				
5	Advertising	5		
6	Auto and travel (see instructions)	6		
7	Cleaning and maintenance	7		
8	Commissions	8		
9	Insurance	9		
10	Legal and other professional fees	10		
11	Management fees	11		
12	Mortgage interest paid to banks, etc. (see instructions)	12		
13	Other interest	13		
14	Repairs	14		
15	Supplies	15		
16	Taxes	16		
17	Utilities	17		
18	Depreciation expense or depletion	18		
19	Other (list) ▶	19		
20	Total expenses. Add lines 5 through 19	20		
21	Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198	21		
22	Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions)	22	()	()
23a	Total of all amounts reported on line 3a for all rental properties	23a		
b	Total of all amounts reported on line 3a for all royalty properties	23b		
c	Total of all amounts reported on line 4 for all rental properties	23c		
d	Total of all amounts reported on line 4 for all royalty properties	23d		
e	Total of all amounts reported on line 12 for all properties	23e		
f	Total of all amounts reported on line 18 for all properties	23f		
g	Total of all amounts reported on line 20 for all properties	23g		
24	Income. Add positive amounts shown on line 21. Do not include any losses	24		319.
25	Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here.	25	()	
26	Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2	26		319.

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.

Part II Income or Loss From Partnerships and S Corporations Note. If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section.

☐ Yes ☐ No

28	(a) Name	(b) Enter P for partnership; S for S corporation	(c) Check if foreign partnership	(d) Employer identification number	(e) Check if any amount is not at risk
A					
B	ATTACHMENT 4				
C					
D					

Passive Income and Loss		Nonpassive Income and Loss	
(f) Passive loss allowed (attach Form 8582 if required)	(g) Passive income from Schedule K-1	(h) Nonpassive loss from Schedule K-1	(i) Section 179 expense deduction from Form 4562
A			
B			
C			
D			
29a Totals	484.		
b Totals	-293,352.	-527,663.	
30 Add columns (g) and (j) of line 29a	30	484.	
31 Add columns (f), (h), and (i) of line 29b	31	(821,015.)	
32 Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below	32	-820,531.	

Part III Income or Loss From Estates and Trusts

33	(a) Name	(b) Employer identification number
A		
B		

Passive Income and Loss		Nonpassive Income and Loss	
(c) Passive deduction or loss allowed (attach Form 8582 if required)	(d) Passive income from Schedule K-1	(e) Deduction or loss from Schedule K-1	(f) Other income from Schedule K-1
A			
B			
34a Totals			
b Totals			
35 Add columns (d) and (f) of line 34a	35		
36 Add columns (c) and (e) of line 34b	36	()	
37 Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below	37		

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

38	(a) Name	(b) Employer identification number	(c) Excess inclusion from Schedules Q, line 2c (see instructions)	(d) Taxable income (net loss) from Schedules Q, line 1b	(e) Income from Schedules Q, line 3b
39 Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below	39				

Part V Summary

40 Net farm rental income or (loss) from Form 4835. Also, complete line 42 below	40	
41 Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18	41	-820,212.
42 Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions)	42	
43 Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules	43	

Taxpayer's Name THE ANN AND MITT ROMNEY 1995 FAMILY TRUST						Identifying Number <div></div>			
DESCRIPTION OF PROPERTY SANKATY COPS (OTHER) <div></div>				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV		
<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?									
ROYALTY INCOME						18.			
OTHER INCOME:									
TOTAL GROSS INCOME								18.	
OTHER EXPENSES:									
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									
TOTAL RENT OR ROYALTY INCOME (LOSS)								18.	
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)								18.	
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

Taxpayer's Name THE ANN AND MITT ROMNEY 1995 FAMILY TRUST						Identifying Number <div></div>			
DESCRIPTION OF PROPERTY PROSPECT HARBOR INV <div></div>					TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV	
<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?									
ROYALTY INCOME					63.				
OTHER INCOME:									
TOTAL GROSS INCOME							63.		
OTHER EXPENSES:									
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									
TOTAL RENT OR ROYALTY INCOME (LOSS)							63.		
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)					63.				
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

[illegible]

Taxpayer's Name THE ANN AND MITT ROMNEY 1995 FAMILY TRUST						Identifying Number <div></div>			
DESCRIPTION OF PROPERTY BCIP II-D <div></div>					TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV	
<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?									
ROYALTY INCOME					16.				
OTHER INCOME:									
TOTAL GROSS INCOME					16.				
OTHER EXPENSES:									
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									
TOTAL RENT OR ROYALTY INCOME (LOSS)					16.				
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)									
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

Taxpayer's Name THE ANN AND MITT ROMNEY 1995 FAMILY TRUST						Identifying Number <div></div>			
DESCRIPTION OF PROPERTY GS HEDGE FUND PARTNERS, LLC						TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
<div></div> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> Did you actively participate in the operation of the activity during the tax year?									
ROYALTY INCOME						133.			
OTHER INCOME:									
TOTAL GROSS INCOME						133.			
OTHER EXPENSES:									
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									
TOTAL RENT OR ROYALTY INCOME (LOSS)						133.			
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)						133.			
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[REDACTED]

GS HEDGE FUND PARTNERS III	[REDACTED]				
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	Yes	<input checked="" type="checkbox"/>	No	Did you actively participate in the operation of the activity during the tax year?
--	-----	-------------------------------------	----	--

ROYALTY INCOME	3.
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OTHER INCOME:

TOTAL GROSS INCOME	3
------------------------------	---

OTHER EXPENSES:			
-----------------	--	--	--

DEPRECIATION (SHOWN BELOW)		
----------------------------	--	--

LESS: Beneficiary's Portion		
-----------------------------------	--	--

AMORTIZATION		
---------------------	--	--

LESS: Beneficiary's Portion		
-----------------------------------	--	--

DEPLETION		
-----------	--	--

LESS: Beneficiary's Portion			
-----------------------------------	--	--	--

TOTAL EXPENSES		
----------------	--	--

TOTAL RENT OR ROYALTY INCOME (LOSS)	3.
--	-----------

Less Amount to

Rent or Royalty

Depreciation

Depletion

Investment Interest Expense

Other Expenses

Net Income (Loss) to Others

Net Rent or Royalty Income (Loss) 3.

Deductible Rental Loss (if Applicable)

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

Taxpayer's Name							Identifying Number		
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST									
DESCRIPTION OF PROPERTY						TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS PROPRIETARY ACCESS FUND									
X	Yes	No	Did you actively participate in the operation of the activity during the tax year?						
ROYALTY INCOME								68.	
OTHER INCOME:									
TOTAL GROSS INCOME									68.
OTHER EXPENSES:									
DEDUCTION - ROYALTY INCOME								5.	
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									5.
TOTAL RENT OR ROYALTY INCOME (LOSS)									63.
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)									
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

Taxpayer's Name						Identifying Number			
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST									
DESCRIPTION OF PROPERTY				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV		
GS HEDGE FUND PARTNERS LLC									
<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year?									
ROYALTY HAVING NO DEPLETION									
OTHER INCOME:									
TOTAL GROSS INCOME									
OTHER EXPENSES:									
ROYALTY DEDUCTIONS									
DEPRECIATION (SHOWN BELOW)									
LESS: Beneficiary's Portion									
AMORTIZATION									
LESS: Beneficiary's Portion									
DEPLETION									
LESS: Beneficiary's Portion									
TOTAL EXPENSES									
TOTAL RENT OR ROYALTY INCOME (LOSS)									
Less Amount to									
Rent or Royalty									
Depreciation									
Depletion									
Investment Interest Expense									
Other Expenses									
Net Income (Loss) to Others									
Net Rent or Royalty Income (Loss)									
Deductible Rental Loss (if Applicable)									
SCHEDULE FOR DEPRECIATION CLAIMED									
(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

Form **4797**Department of the Treasury
Internal Revenue Service (99)**Sales of Business Property**
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

OMB No. 1545-0184

2011Attachment
Sequence No. **27**

Name(s) shown on return

Identifying number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

2	(a) Description of property	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Gross sales price	(e) Depreciation allowed or allowable since acquisition	(f) Cost or other basis, plus improvements and expense of sale	(g) Gain or (loss) Subtract (f) from the sum of (d) and (e)
	ATTACHMENT 5						-207,778.

3 Gain, if any, from Form 4684, line 39

3

4 Section 1231 gain from installment sales from Form 6252, line 26 or 37

4

5 Section 1231 gain or (loss) from like-kind exchanges from Form 8824

5

6 Gain, if any, from line 32, from other than casualty or theft

6

7 Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows:

7

-207,778.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.**Individuals, partners, S corporation shareholders, and all others.** If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

8 Nonrecaptured net section 1231 losses from prior years (see instructions)

8

9 Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions)

9

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

11 Loss, if any, from line 7

11

(207,778)

12 Gain, if any, from line 7 or amount from line 8, if applicable

12

13 Gain, if any, from line 31

13

14 Net gain or (loss) from Form 4684, lines 31 and 38a

14

15 Ordinary gain from installment sales from Form 6252, line 25 or 36

15

16 Ordinary gain or (loss) from like-kind exchanges from Form 8824

16

17 Combine lines 10 through 16

17

-207,778.

18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:

a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions

18a

b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14

18b

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property:		(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)
A			
B			
C			
D			

These columns relate to the properties on lines 19A through 19D. ▶		Property A	Property B	Property C	Property D
20	Gross sales price (Note: See line 1 before completing.)	20			
21	Cost or other basis plus expense of sale	21			
22	Depreciation (or depletion) allowed or allowable	22			
23	Adjusted basis. Subtract line 22 from line 21	23			
24	Total gain. Subtract line 23 from line 20	24			
25	If section 1245 property:				
a	Depreciation allowed or allowable from line 22	25a			
b	Enter the smaller of line 24 or 25a	25b			
26	If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291.				
a	Additional depreciation after 1975 (see instructions).	26a			
b	Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions).	26b			
c	Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e.	26c			
d	Additional depreciation after 1969 and before 1976	26d			
e	Enter the smaller of line 26c or 26d	26e			
f	Section 291 amount (corporations only).	26f			
g	Add lines 26b, 26e, and 26f	26g			
27	If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership).				
a	Soil, water, and land clearing expenses	27a			
b	Line 27a multiplied by applicable percentage (see instructions).	27b			
c	Enter the smaller of line 24 or 27b	27c			
28	If section 1254 property:				
a	Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions)	28a			
b	Enter the smaller of line 24 or 28a	28b			
29	If section 1255 property:				
a	Applicable percentage of payments excluded from income under section 126 (see instructions).	29a			
b	Enter the smaller of line 24 or 29a (see instructions).	29b			

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

30	Total gains for all properties. Add property columns A through D, line 24	30	
31	Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13	31	
32	Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6	32	

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

	(a) Section 179	(b) Section 280F(b)(2)
33	Section 179 expense deduction or depreciation allowable in prior years	33
34	Recomputed depreciation (see instructions)	34
35	Recapture amount. Subtract line 34 from line 33. See the instructions for where to report	35

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

ALPSTAR CLO 2 P.L.C.

Address (Enter number, street, city or town, and country.)

5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE

DUBLIN 1, IRELAND

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ALPSTAR CLO 2 P.L.C. SALE	11/23/2010	02/24/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED		Total Days	35%	4%
Alpstar CLO 2 P.L.C.		2010	2011		TAX	INTEREST
Holding Period		11/23/2010	2/24/2011		8621	8621
		39.00	55.00		94 PT IV 11c	PT IV 11f
Line 10F						
	0	2010	0.00		0	0
		2011	0.00			

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BRYANT PARK CDO LTD. (LOT 1)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1297-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	8
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income		
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	8.
		TOTAL	8.

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Bryant Park CDO LTD. (Lot 1)		2010	2011	Total	TAX	INTEREST	
Holding Period		12/14/2010	5/3/2011	Days	8621	8621	
		18.00	123.00		141 PT IV 11c	PT IV 11f	
Line 10F							
8	2010	1.02				0	0
	2011	6.98					

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (if a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 2)		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a		
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a Add lines 1c and 2c	3a		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Bryant Park CDO LTD. (Lot 2)		2010	2011	Total	TAX	INTEREST	
Holding Period		12/14/2010	5/3/2011	Days	8621	8621	
		18.00	123.00		141	PT IV 11c	PT IV 11f
Line 10F							
0	2010	0.00			0	0	
	2011	0.00					

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BRYANT PARK CDO LTD. (LOT 3)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	7
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	2
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 3)	12/14/2010		2.
		TOTAL	2.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

PFICS STILL HELD						
Bryant Park CDO LTD. (Lot 3)					35%	4%
		2010	2011	Total	TAX	INTEREST
Holding Period		12/14/2010	12/31/2011	Days	8621	8621
		18.00	365.00	383	PT IV 11c	PT IV 11f
Line 10E						
2	2010	0.09			0	0
	2011	1.91				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
BRYANT PARK CDO LTD. (LOT 4)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
P.O. BOX 908GT, WALKER HOUSE, MARY STREET	tax year beginning , 20 and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 4)	12/14/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

PFICS STILL HELD				35%		4%
Bryant Park CDO LTD. (Lot 4)				TAX	INTEREST	
Holding Period		2010	2011	Total		
		12/14/2010	12/31/2011	Days	8621	8621
		18.00	365.00			
Line 10E				383	PT IV 11c	PT IV 11f
0		2010	0.00		0	0
		2011	0.00			

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

CAIRN CLO I BV

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	5
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO I BV	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

[REDACTED]

Cairn CLO I BV		PFICS STILL HELD		Total Days	35%	4%
Holding Period	2010 9/16/2010	2011 12/31/2011	TAX 8621		INTEREST 8621	
	107.00	365.00	472	PT IV 11c	PT IV 11f	
Line 10E						
1	2010	0.23			0	0
	2011	0.77				

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year
City or town, state, and ZIP code or country BOSTON, MA 02199		beginning , 20 and ending , 20
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO II BV		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other
1076 AZ, AMSTERDAM, NETHERLANDS		tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	[REDACTED]	[REDACTED]
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	[REDACTED]	[REDACTED]
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	[REDACTED]	[REDACTED]
2a Enter your pro rata share of the total net capital gain of the QEF	2a	[REDACTED]	[REDACTED]
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	[REDACTED]	[REDACTED]
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	[REDACTED]	[REDACTED]
3a Add lines 1c and 2c	3a	[REDACTED]	[REDACTED]
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	[REDACTED]	[REDACTED]
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	[REDACTED]	[REDACTED]
d Add lines 3b and 3c	3d	[REDACTED]	[REDACTED]
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	[REDACTED]	[REDACTED]
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a	[REDACTED]	[REDACTED]
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	[REDACTED]	[REDACTED]
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	[REDACTED]	[REDACTED]

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a		2
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b		0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c		0
d	Multiply line 10c by 125% (1.25)	10d		0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e		1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f		
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b		1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c		0
d	Foreign tax credit. (See instructions.)	11d		
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e		0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f		

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
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NAME OF PFIC OR QEF:

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CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO II BV	09/16/2010		1.
		TOTAL	1.

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The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD				35%	4%
Cairn CLO II BV		2010	2011	Total	TAX	INTEREST	
Holding Period		9/16/2010	12/31/2011	Days	8621	8621	
		107.00	365.00				
Line 10E				472	PT IV 11c	PT IV 11f	
1	2010	0.23			0	0	
	2011	0.77					

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	

Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	Employer identification number (if any)
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	N/A
CONTEGO CLO I B.V.	
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
LOCATELLIKADE 1, PARNASSUSTRN	tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	7
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	4
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

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CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CONTEGO CLO I B.V. SALE	09/16/2010	05/13/2011	7.
		TOTAL	7.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Contego CLO I BV		2010	2011	Total	TAX	INTEREST	
Holding Period		9/16/2010	5/13/2011	Days	8621	8621	
		107.00	133.00	240	PT IV 11c	PT IV 11f	
Line 10F							
7	2010	3.12			1	0	
	2011	3.88					

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

CORDATUS CLO I P.L.C.

Address (Enter number, street, city or town, and country.)

5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE

DUBLIN 1, IRELAND

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	6
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	2
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:
=====

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CORDATUS CLO I P.L.C.	09/16/2010		2.
		TOTAL	2.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD				35%	4%
Cordatus CLO I P.L.C.		2010	2011	Total	TAX	INTEREST	
Holding Period		9/16/2010	12/31/2011	Days	8621	8621	
		107.00	365.00				
Line 10E				472	PT IV 11c	PT IV 11f	
2		2010	0.45		0	0	
		2011	1.55				

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199	Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EGRET FUNDING CLO I P.L.C. Address (Enter number, street, city or town, and country.) J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE NORTH WALL QUAY, DUBLIN 1, IRELAND	Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
EGRET FUNDING CLO I P.L.C.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
EGRET FUNDING CLO I SALE	09/16/2010	03/08/2011	1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Egret Funding CLO I PLC		2010	2011	Total	TAX	INTEREST	
Holding Period		9/16/2010	3/8/2011	Days	8621	8621	
		107.00	67.00		174	PT IV 11c	PT IV 11f
Line 10F							
1	2010	0.61				0	0
	2011	0.39					

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ENDEAVOR FUNDING LTD.		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a		
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c
3a Add lines 1c and 2c			3a
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c			3d
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.			4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a		4
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b		0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c		0
d	Multiply line 10c by 125% (1.25)	10d		0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e		1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f		
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b		1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c		0
d	Foreign tax credit. (See instructions.)	11d		
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e		0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f		

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ENDEAVOR FUNDING LTD.	12/02/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS STILL HELD				35%	4%
Endeavor Funding LTD.		2010	2011	Total	TAX	INTEREST	
Holding Period		12/2/2010	12/31/2011	Days	8621	8621	
		30.00	365.00				
Line 10E				395	PT IV 11c	PT IV 11f	
1	2010	0.08			0	0	
	2011	0.92					

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199	Identifying number (see instructions) [REDACTED]
Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 10 LTD. Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS	Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a	
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a Add lines 1c and 2c	3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.		
4a Enter the total tax for the tax year (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
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NAME OF PFIC OR QEF:
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HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 10 LTD.	10/15/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

				PFICS STILL HELD		
Harbourmaster CLO 10 LTD.					35%	4%
				Total	TAX	INTEREST
Holding Period				Days	8621	8621
					443 PT IV 11c	PT IV 11f
Line 10E						
0					0	0
2010						
2011						

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 1)		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
1076 AZ, AMSTERDAM, NETHERLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b	
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a	
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b	
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	
3a	Add lines 1c and 2c	3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c	
d	Add lines 3b and 3c	3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e	
Important: <i>If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.</i>			
4a	Enter the total tax for the tax year (See instructions.)	4a	
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b	
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	6
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	2
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	2
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 SALE	09/16/2010	02/10/2011	6.
		TOTAL	6.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Harbourmaster CLO 9 BV (Lot 1)		2010	2011	Total	TAX	INTEREST	
Holding Period		9/16/2010	2/10/2011	Days	8621	8621	
		107.00	41.00				
Line 10F				148	PT IV 11c	PT IV 11f	
6	2010	4.34				2	0
	2011	1.66					

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST		Identifying number (see instructions) [REDACTED]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
City or town, state, and ZIP code or country BOSTON, MA 02199		
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 2)		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20
1076 AZ, AMSTERDAM, NETHERLANDS		

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

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HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 B.V.	09/16/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

PFICS STILL HELD				35%	4%
Harbourmaster CLO 9 B.V. (Lot 2)				TAX	INTEREST
Holding Period	2010	2011	Total	8621	8621
	9/16/2010	12/31/2011	Days	PT IV 11c	PT IV 11f
	107.00	365.00	472		
Line 10E					
0	2010	0.00		0	0
	2011	0.00			

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning <u>20</u> and ending <u>20</u>
City or town, state, and ZIP code or country	
BOSTON, MA 02199	

Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
MADISON PARK FUNDING VI, LTD	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE	tax year beginning <u>11/1</u> <u>20</u> <u>10</u> and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending <u>10/31</u> <u>20</u> <u>11</u>

Part I Elections (See instructions.)

- A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	SEE STATEMENT	
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
MADISON PARK FUNDING SALE	08/11/2010	01/01/2011	1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

		PFICS SOLD/DISPOSED				35%	4%
Madison Park Funding VI, LTD		2010	2011	Total	TAX	INTEREST	
Holding Period		8/11/2010	1/1/2011	Days	8621	8621	
		143.00	1.00		144 PT IV 11c	PT IV 11f	
Line 10F							
1	2010	0.99			0	0	
	2011	0.01					

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
SWISS PRIME SITE-REG	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
FROBURGSTRASSE 15 P.O. BOX	tax year beginning , 20 and
OLTEN, CH-4601 SZ	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c
2a	Enter your pro rata share of the total net capital gain of the QEF		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c
3a	Add lines 1c and 2c		3a
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year		
d	Add lines 3b and 3c		3d
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a	Enter the total tax for the tax year (See instructions.)		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions		4c

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	250
b	Enter your adjusted basis in the stock at the end of the tax year	5b	248
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	2.00
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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SWISS PRIME SITE-REG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
DEUTSCHE BETEILIGUNGS AG	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
KLEINE WIESENAU 1	tax year beginning , 20 and
FRANKFURT AM MAIN, 60323 GM	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	128
b	Enter your adjusted basis in the stock at the end of the tax year	5b	186
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(58.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	0
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	0
8 If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:			
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN & MITT ROMNEY 1995 FAMILY TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	beginning , 20 and ending , 20
City or town, state, and ZIP code or country	
BOSTON, MA 02199	
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)	Employer identification number (if any)
DEUTSCHE BETEILIGUNGS AG	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
KLEINE WIESENAU 1	tax year beginning , 20 and
FRANKFURT AM MAIN, 60323 GM	ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	683
b	Enter your adjusted basis in the stock at the end of the tax year	5b	952
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(269.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	14
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	(14)
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)Complete a **separate** Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder		Identifying number (see instructions)	
THE ANN & MITT ROMNEY 1995 FAMILY TRUST		[REDACTED]	
Number, street, and room or suite no. (If a P.O. box, see instructions.)		Shareholder tax year: calendar year 20 <u>11</u> or other tax year	
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST		beginning , 20 and ending , 20	
City or town, state, and ZIP code or country			
BOSTON, MA 02199			
Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate			
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)		Employer identification number (if any)	
CUCINA CAYMAN, L.P.		[REDACTED]	
Address (Enter number, street, city or town, and country.)		Tax year of company or fund: calendar year 20 or other	
C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST		tax year beginning 11/10 , 20 <u>11</u> and	
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS		ending 12/31 , 20 <u>11</u>	

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	74	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		74
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a Add lines 1c and 2c	3a		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners VIII-E, L.P. and Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CNP

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

LEVEL 3, C THE GLEN 235 SPRINGVALE ROAD

tax year beginning , 20 and

GLEN WAVERLEY, VICTORIA 3150 AS

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a	Add lines 1c and 2c	3a		
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c	3d		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.				
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	2
b	Enter your adjusted basis in the stock at the end of the tax year	5b	5
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(3.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	0
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	0
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CNP

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199	Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>
--	---

Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L. Address (Enter number, street, city or town, and country.) 9A, PARC D'ACTIVITE SYRDALL L-5365 MUNSBACH, LUXEMBOURG	Employer identification number (if any) [REDACTED] Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u>

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	1,453	
b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income	1c		1,453
2a Enter your pro rata share of the total net capital gain of the QEF	2a		
b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c		
3a Add lines 1c and 2c	3a		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d Add lines 3b and 3c	3d		
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)	3e		
Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.			
4a Enter the total tax for the tax year (See instructions.)	4a		
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions	4c		

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **6781**Department of the Treasury
Internal Revenue Service**Gains and Losses From Section 1256
Contracts and Straddles**

▶ Attach to your tax return.

OMB No. 1545-0644

2011Attachment
Sequence No. **82**

Name(s) shown on tax return

Identifying number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

(a) Identification of account	(b) (Loss)	(c) Gain
1 ATTACHMENT 6		
2 Add the amounts on line 1 in columns (b) and (c)	2 (35,086)	2,707.
3 Net gain or (loss). Combine line 2, columns (b) and (c)	3	-32,379.
4 Form 1099-B adjustments. See instructions and attach schedule	4	
5 Combine lines 3 and 4	5	-32,379.
Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.		
6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number	6	
7 Combine lines 5 and 6	7	-32,379.
8 Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions).	8	-12,952.
9 Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions).	9	-19,427.

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.**Section A - Losses From Straddles**

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10							
11a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)							11a ()
b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)							11b ()

Section B - Gains From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-
12					
13a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13a
b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13b

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14				

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

**Continuation Sheet for Schedule D
(Form 1041)**

OMB No. 1545-0092

2011

► See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

Employer identification number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -59,331.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

Employer identification number

[illegible]

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 386,313.

Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R BRADFORD MALT & ANN ROMNEY**

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0.00	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	8,107.54
Net NonCovered Short-Term Gains (Losses)	57,635.56	Net NonCovered Long-Term Gains (Losses)	10,357.97		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	57,635.56	Total Long-Term Gains (Losses)	10,357.97	Total Ordinary Gains (Losses)	8,107.54

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303)	04/22/2010	02/23/2011	26,539.66	246,288.00	0.00	250,268.95	(3,980.95)
ISHARES MSCI EMERGING MKT INDEX FUND ETF (464287234)	01/20/2011	02/28/2011	3,203.00	146,644.92	0.00	150,349.79	(3,704.87)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	01/20/2011	02/28/2011	10,134.00	623,605.98	0.00	595,451.55	28,154.43
EKSPORTFINANS ASA LINKED TO TPX INDEX 0% COUPON DUE 10/26/2011 STRUCTURED NOTE (282649375)	04/12/2010	03/14/2011	500.00	413,560.00	0.00	501,950.00	(88,390.00)
RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723)	09/30/2010	05/17/2011	1,095.00	1,092,601.95	0.00	1,095,000.00	(2,398.05)
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	05/31/2011	1,570.00	1,688,535.00	0.00	1,560,580.00	127,955.00
Net NonCovered Short-Term Gains (Losses)				4,211,235.85	0.00	4,153,600.29	57,635.56

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Tax Year Account No. Legal Name
 2011 [REDACTED] R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EKSPORTFINANS ASA LINKED TO MSCI EAFE AND EEM 0% COUPON DUE 01/24/2011 STRUCTURED NOTE (282649821)	12/17/2008	01/24/2011	535.00	749,267.50	0.00	535,000.00	214,267.50
FHLB 4.625000% 02/18/2011 FA (3133XECU1)	01/26/2006	02/18/2011	600,000.00	600,000.00	0.00	598,326.00	1,674.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	12/18/2007	08/19/2011	800,000.00	800,000.00	(42,840.00)	800,000.00	0.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	05/22/2007	08/19/2011	1,000,000.00	1,000,000.00	(17,750.00)	1,000,000.00	0.00
FHLB 3.625% 09/16/2011 MS (3133XS4S4)	02/23/2010	09/16/2011	700,000.00	700,000.00	(32,684.40)	700,000.00	0.00
BNP PARIBAS LNK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8)	08/31/2009	09/22/2011	1,400,000.00	1,236,231.41	2,763.05	1,441,814.94	(205,583.53)
FHLB 1.0% 12/28/2011 JD (3133XVRS2)	02/23/2010	12/28/2011	600,000.00	600,000.00	(1,992.60)	600,000.00	0.00
Net NonCovered Long-Term Gains (Losses)				5,685,498.91	(92,503.95)	5,675,140.94	10,357.97

ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis ⁴	Total Gain (Loss)
Ordinary Gains (Losses)						
CANADIAN DOLLAR (995500543)	08/19/2011	08/23/2011	421,487.56	426,231.52	426,779.63	(548.11)
AUSTRALIAN DOLLAR (995500592)	08/19/2011	08/24/2011	410,734.67	429,788.65	427,656.94	2,131.71
AUSTRALIAN DOLLAR (995500592)	08/19/2011	08/24/2011	432,821.42	452,900.01	450,653.66	2,246.34
NORWEGIAN KRONE (995500766)	08/19/2011	08/24/2011	1,708,703.42	314,140.89	312,840.48	1,300.41
SWEDISH KRONA (995500709)	08/19/2011	08/24/2011	2,133,400.00	337,402.61	334,425.41	2,977.20
AUSTRALIAN DOLLAR (995500592)	08/31/2011	08/31/2011	104.00	111.19	111.20	(0.01)
CANADIAN DOLLAR (995500543)	08/31/2011	08/31/2011	6.00	6.13	6.13	0.00
SWEDISH KRONA (995500709)	08/31/2011	08/31/2011	98.00	15.47	15.47	0.00
Net Ordinary Gains (Losses)				1,960,596.47	1,952,488.92	8,107.54

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R BRADFORD MALT & ANN ROMNEY**

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(60,736.47)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	1,365.75	Net NonCovered Long-Term Gains (Losses)	180,304.64		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(59,370.72)	Total Long-Term Gains (Losses)	180,304.64	Total Ordinary Gains (Losses)	0.00

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DEUTSCHE BANK AG CMN (D18190898)	01/21/2011	02/17/2011	67.00	4,368.79	0.00	4,037.48	331.31
DEUTSCHE BANK AG CMN (D18190898)	01/21/2011	02/18/2011	4.00	260.45	0.00	241.04	19.40
DEUTSCHE BANK AG CMN (D18190898)	01/24/2011	02/18/2011	24.00	1,562.68	0.00	1,447.10	115.58
DEUTSCHE BANK AG CMN (D18190898)	02/09/2011	02/18/2011	92.00	5,990.26	0.00	5,902.15	88.11
YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100)	05/13/2011	06/15/2011	62.00	1,703.21	0.00	2,932.45	(1,229.24)
YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100)	05/16/2011	06/15/2011	69.00	1,895.50	0.00	3,086.01	(1,190.51)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	09/06/2011	99.00	5,187.97	0.00	8,310.61	(3,122.64)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)							(1,797.89)
Disallowed Loss							
GAZPROM ADR SPONSORED ADR CMN (368287207)	03/15/2011	09/12/2011	196.00	2,121.85	0.00	2,941.60	(819.75)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	09/15/2011	46.00	2,476.84	0.00	3,861.50	(1,384.66)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	09/15/2011	57.00	3,069.12	0.00	5,389.92	(2,320.79)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	03/10/2011	09/21/2011	83.00	1,337.15	0.00	3,012.74	(1,675.59)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	11/22/2011	77.00	1,793.01	0.00	1,685.15	107.86
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	11/23/2011	42.00	970.73	0.00	919.17	51.56
ADIDAS AG ADR CMN (00687A107)	05/17/2011	11/28/2011	38.00	1,250.18	0.00	1,393.13	(142.96)

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 2011 [REDACTED] R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ADIDAS AG ADR CMN (00687A107)	05/16/2011	11/28/2011	42.00	1,381.77	0.00	1,545.81	(164.04)
ADIDAS AG ADR CMN (00687A107)	06/22/2011	11/28/2011	73.00	2,401.65	0.00	2,787.53	(385.88)
ADIDAS AG ADR CMN (00687A107)	05/05/2011	11/28/2011	78.00	2,566.15	0.00	2,988.36	(422.21)
ADIDAS AG ADR CMN (00687A107)	08/11/2011	11/28/2011	79.00	2,599.05	0.00	2,624.77	(25.72)
ADIDAS AG ADR CMN (00687A107)	05/03/2011	11/28/2011	169.00	5,559.99	0.00	6,306.56	(746.57)
ARCELORMITTAL CMN (03938L104)	04/01/2011	11/28/2011	81.00	1,350.24	0.00	2,920.33	(1,570.09)
ARCELORMITTAL CMN (03938L104)	02/28/2011	11/28/2011	82.00	1,366.91	0.00	2,994.97	(1,628.06)
ARCELORMITTAL CMN (03938L104)	05/04/2011	11/28/2011	85.00	1,416.92	0.00	3,082.70	(1,665.78)
ARCELORMITTAL CMN (03938L104)	03/15/2011	11/28/2011	97.00	1,616.96	0.00	3,270.59	(1,653.63)
ARCELORMITTAL CMN (03938L104)	02/25/2011	11/28/2011	108.00	1,800.33	0.00	3,893.13	(2,092.80)
ARCELORMITTAL CMN (03938L104)	02/24/2011	11/28/2011	132.00	2,200.40	0.00	4,718.66	(2,518.26)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	07/13/2011	11/28/2011	103.00	1,125.77	0.00	1,296.68	(170.91)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	07/14/2011	11/28/2011	147.00	1,606.68	0.00	1,829.84	(223.16)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/21/2011	11/28/2011	205.00	2,240.61	0.00	2,783.43	(542.82)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/07/2011	11/28/2011	214.00	2,338.98	0.00	3,003.58	(664.61)
CANON INC ADR ADR CMN (138006309)	02/03/2011	11/28/2011	57.00	2,443.85	0.00	2,780.81	(336.96)
CANON INC ADR ADR CMN (138006309)	03/16/2011	11/28/2011	62.00	2,658.22	0.00	2,784.21	(125.99)
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	11/10/2011	11/28/2011	31.00	1,690.09	0.00	1,781.42	(91.33)
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	11/17/2011	11/28/2011	45.00	2,453.35	0.00	2,447.21	6.14
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	11/09/2011	11/28/2011	55.00	2,998.54	0.00	3,148.76	(150.22)
CNOOC LIMITED SPONSORED ADR CMN (126132109)	08/09/2011	11/28/2011	14.00	2,550.89	0.00	2,589.56	(38.67)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/26/2011	11/28/2011	30.00	678.59	0.00	1,276.08	(597.49)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/25/2011	11/28/2011	36.00	814.30	0.00	1,504.72	(690.42)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/15/2011	11/28/2011	69.00	1,560.75	0.00	2,896.14	(1,335.39)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/20/2011	11/28/2011	80.00	1,809.57	0.00	2,861.46	(1,051.90)

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/12/2011	11/28/2011	81.00	1,832.18	0.00	2,984.10	(1,151.92)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	09/16/2011	11/28/2011	96.00	2,171.48	0.00	2,512.70	(341.22)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	02/18/2011	11/28/2011	383.00	8,663.29	0.00	18,072.24	(9,408.95)
EMBRAER SA ADR CMN (29082A107)	08/09/2011	11/28/2011	113.00	2,792.18	0.00	2,505.93	286.25
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	05/10/2011	11/28/2011	308.00	1,808.79	0.00	2,659.36	(850.57)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	01/27/2011	11/28/2011	265.00	2,933.49	0.00	3,980.94	(1,047.45)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	08/16/2011	11/28/2011	303.00	2,108.84	0.00	2,691.16	(582.32)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	08/19/2011	11/28/2011	391.00	2,721.31	0.00	3,127.45	(406.14)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	08/12/2011	11/28/2011	572.00	3,981.04	0.00	4,921.83	(940.79)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	09/16/2011	11/28/2011	744.00	5,178.14	0.00	5,505.15	(327.01)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	08/31/2011	11/28/2011	136.00	2,214.26	0.00	2,477.95	(263.70)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	02/03/2011	11/28/2011	144.00	2,344.51	0.00	3,087.71	(743.21)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	07/20/2011	11/28/2011	150.00	2,442.19	0.00	3,159.00	(716.81)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/04/2011	11/28/2011	201.00	3,272.54	0.00	4,497.11	(1,224.57)
KDDI CORP UNSPONSORED ADR CMN (48667L106)	05/10/2011	11/28/2011	696.00	11,518.57	0.00	11,927.30	(408.73)
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/19/2011	11/28/2011	413.00	1,619.42	0.00	1,414.69	204.73
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/16/2011	11/28/2011	433.00	1,697.85	0.00	1,567.24	130.61
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	08/31/2011	11/28/2011	602.00	2,360.52	0.00	2,121.93	238.59
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/09/2011	11/28/2011	803.00	3,148.66	0.00	3,021.85	126.81
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/01/2011	11/28/2011	863.00	3,383.93	0.00	3,234.09	149.84
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/08/2011	11/28/2011	1,022.00	4,007.39	0.00	3,813.70	193.69
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	09/22/2011	11/28/2011	80.00	2,353.11	0.00	2,307.59	45.52
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/15/2011	11/28/2011	105.00	3,088.46	0.00	3,065.49	22.97
MERCADOLIBRE INC. CMN (58733R102)	09/15/2011	11/28/2011	16.00	1,352.93	0.00	1,097.38	255.55
MERCADOLIBRE INC. CMN (58733R102)	09/20/2011	11/28/2011	23.00	1,944.84	0.00	1,604.31	340.53

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **R BRADFORD MALT & ANN ROMNEY**

REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MERCADOLIBRE INC. CMN (58733R102)	09/16/2011	11/28/2011	31.00	2,621.31	0.00	2,113.61	507.70
MERCADOLIBRE INC. CMN (58733R102)	09/27/2011	11/28/2011	39.00	3,297.78	0.00	2,277.14	1,020.64
MERCADOLIBRE INC. CMN (58733R102)	09/22/2011	11/28/2011	40.00	3,382.33	0.00	2,400.83	981.50
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	02/03/2011	11/28/2011	554.00	2,316.40	0.00	2,973.82	(657.43)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	11/28/2011	21.00	500.49	0.00	459.59	40.91
POTASH CORP OF SASKATCHEWAN INC (73755L107)	04/19/2011	11/28/2011	83.00	3,505.02	0.00	4,742.84	(1,237.82)
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	03/15/2011	11/28/2011	288.00	2,825.74	0.00	2,836.40	(10.66)
SBERBANK SPONSORED ADR CMN TRADEABLE ON LNSE & NASDAQ UK LINE SBNCYQ.L-US LINE SBRCY (80585Y308)	09/12/2011	11/28/2011	37.00	390.75	0.00	393.24	(2.49)
SBERBANK SPONSORED ADR CMN TRADEABLE ON LNSE & NASDAQ UK LINE SBNCYQ.L-US LINE SBRCY (80585Y308)	09/09/2011	11/28/2011	333.00	3,516.74	0.00	3,786.21	(269.47)
SBERBANK SPONSORED ADR CMN TRADEABLE ON LNSE & NASDAQ UK LINE SBNCYQ.L-US LINE SBRCY (80585Y308)	09/12/2011	11/28/2011	993.00	10,486.87	0.00	10,553.60	(66.73)
SCHLUMBERGER LTD CMN (806857108)	09/22/2011	11/28/2011	38.00	2,613.59	0.00	2,359.10	254.49
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	02/03/2011	11/28/2011	21.00	1,977.05	0.00	2,677.98	(700.93)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	05/09/2011	11/28/2011	23.00	2,165.34	0.00	3,160.52	(995.18)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	03/10/2011	11/28/2011	24.00	2,259.48	0.00	3,061.76	(802.28)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	09/15/2011	11/28/2011	24.00	2,259.48	0.00	2,329.52	(70.04)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	08/30/2011	11/28/2011	30.00	2,824.35	0.00	3,077.69	(253.34)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	01/10/2011	11/28/2011	39.00	3,671.66	0.00	4,484.65	(812.99)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	01/11/2011	11/28/2011	61.00	5,742.85	0.00	7,219.48	(1,476.63)
SWATCH GROUP SA (THE) ADR CMN (870123106)	10/18/2011	11/28/2011	94.00	1,736.15	0.00	1,806.16	(70.02)
SWATCH GROUP SA (THE) ADR CMN (870123106)	11/04/2011	11/28/2011	123.00	2,271.77	0.00	2,533.97	(262.21)
SWATCH GROUP SA (THE) ADR CMN (870123106)	10/11/2011	11/28/2011	245.00	4,525.06	0.00	4,632.90	(107.84)
TECK RESOURCES LIMITED CMN CLASS B (878742204)	09/19/2011	11/28/2011	53.00	1,732.20	0.00	2,005.64	(273.44)

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Tax Year Account No. Legal Name
 2011 [REDACTED] R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
TECK RESOURCES LIMITED CMN CLASS B (878742204)	07/21/2011	11/28/2011	108.00	3,529.76	0.00	5,781.60	(2,251.84)
TECK RESOURCES LIMITED CMN CLASS B (878742204)	07/25/2011	11/28/2011	114.00	3,725.86	0.00	6,084.34	(2,358.48)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	11/21/2011	11/28/2011	49.00	920.20	0.00	949.93	(29.73)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	11/22/2011	11/28/2011	100.00	1,877.96	0.00	1,992.56	(114.60)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	01/10/2011	11/28/2011	130.00	2,441.35	0.00	2,990.43	(549.08)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	01/21/2011	11/28/2011	156.00	2,875.88	0.00	3,017.10	(141.22)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	03/16/2011	11/28/2011	67.00	2,551.31	0.00	3,185.64	(634.33)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	02/09/2011	11/28/2011	35.00	2,237.86	0.00	3,124.21	(886.35)
VODAFONE GROUP PLC SPONSORED ADR CMN (92857W209)	11/23/2011	11/28/2011	179.00	4,668.23	0.00	4,681.23	(13.00)
YANDEX N.V. CMN (N97284108)	06/02/2011	11/28/2011	68.00	1,427.39	0.00	2,243.61	(816.22)
YANDEX N.V. CMN (N97284108)	05/27/2011	11/28/2011	82.00	1,721.26	0.00	2,823.71	(1,102.45)
YANDEX N.V. CMN (N97284108)	06/16/2011	11/28/2011	96.00	2,015.13	0.00	2,886.78	(871.65)
YANDEX N.V. CMN (N97284108)	06/15/2011	11/28/2011	110.00	2,309.01	0.00	3,332.77	(1,023.76)
Net Covered Short-Term Disallowed Losses							(1,797.89)
Net Covered Short-Term Gains (Losses)				265,081.83	0.00	327,616.12	(60,736.47)
NonCovered Short-Term Gains (Losses)							
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/18/2010	02/03/2011	604.00	2,893.89	0.00	2,213.90	679.99
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	02/10/2011	3.00	246.79	0.00	126.63	120.17
LULULEMON ATHLETICA INC. CMN (550021109)	09/10/2010	02/10/2011	33.00	2,714.73	0.00	1,322.19	1,392.54
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	04/26/2010	02/16/2011	77.00	3,704.50	0.00	2,939.57	764.93
LAFARGE SPONSORED ADR CMN (505861401)	08/05/2010	02/25/2011	60.00	905.29	0.00	819.53	85.76
LAFARGE SPONSORED ADR CMN (505861401)	03/05/2010	02/25/2011	156.00	2,353.75	0.00	2,809.84	(456.10)
LAFARGE SPONSORED ADR CMN (505861401)	08/05/2010	02/28/2011	125.00	1,879.35	0.00	1,707.35	172.00
LAFARGE SPONSORED ADR CMN (505861401)	09/13/2010	02/28/2011	195.00	2,931.78	0.00	2,585.15	346.63

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	04/20/2011	24.00	2,400.44	0.00	1,013.00	1,387.44
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	05/02/2011	12.00	1,158.79	0.00	506.50	652.29
LULULEMON ATHLETICA INC. CMN (550021109)	09/22/2010	05/02/2011	19.00	1,834.74	0.00	806.02	1,028.72
LULULEMON ATHLETICA INC. CMN (550021109)	09/22/2010	05/03/2011	12.00	1,121.58	0.00	509.07	612.51
LULULEMON ATHLETICA INC. CMN (550021109)	09/30/2010	05/03/2011	16.00	1,495.44	0.00	703.84	791.60
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/30/2010	09/20/2011	35.00	599.56	0.00	1,253.26	(653.70)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/30/2010	09/21/2011	80.00	1,288.82	0.00	2,864.60	(1,575.78)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	10/21/2010	09/21/2011	89.00	1,433.82	0.00	3,293.04	(1,859.23)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/22/2010	11/28/2011	106.00	1,158.56	0.00	1,518.59	(360.03)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/21/2010	11/28/2011	186.00	2,032.94	0.00	2,679.81	(646.87)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	12/08/2010	11/28/2011	51.00	2,687.85	0.00	2,783.85	(96.00)
SAP AG (SPON ADR) (803054204)	12/09/2010	11/28/2011	68.00	3,856.21	0.00	3,325.17	531.04
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	12/01/2010	11/28/2011	130.00	2,396.57	0.00	2,536.66	(140.09)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/23/2010	11/28/2011	15.00	571.19	0.00	756.75	(185.56)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	12/01/2010	11/28/2011	479.00	1,523.77	0.00	2,750.27	(1,226.51)
Net NonCovered Short-Term Gains (Losses)				43,190.36	0.00	41,824.59	1,365.75

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	01/06/2011	97.00	2,259.90	0.00	366.30	1,893.60
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/30/2008	01/10/2011	25.00	1,371.45	0.00	1,315.60	55.85
SMITH & NEPHEW PLC ADR CMN (83175M205)	10/24/2008	01/11/2011	39.00	2,045.91	0.00	1,511.16	534.75
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/30/2008	01/11/2011	84.00	4,406.56	0.00	4,420.41	(13.85)

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SMITH & NEPHEW PLC ADR CMN (83175M205)	10/24/2008	01/12/2011	147.00	7,830.93	0.00	5,695.89	2,135.04
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	01/13/2011	101.00	2,725.50	0.00	381.41	2,344.09
CANADIAN NATURAL RESOURCES CMN (136385101)	08/20/2009	02/03/2011	68.00	3,057.40	0.00	1,987.53	1,069.87
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	12/29/2008	02/03/2011	89.00	2,760.62	0.00	1,094.70	1,665.92
SAP AG (SPON ADR) (803054204)	10/16/2008	02/03/2011	11.00	642.60	0.00	382.18	260.42
SAP AG (SPON ADR) (803054204)	10/10/2008	02/03/2011	37.00	2,161.46	0.00	1,239.31	922.16
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/06/2009	02/09/2011	31.00	1,516.24	0.00	913.35	602.89
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/09/2011	98.00	4,793.28	0.00	2,869.81	1,923.47
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	02/09/2011	50.00	1,436.19	0.00	563.09	873.10
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	02/10/2011	52.00	1,454.40	0.00	585.61	868.79
SAP AG (SPON ADR) (803054204)	10/16/2008	02/14/2011	48.00	2,885.22	0.00	1,667.68	1,217.54
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/15/2011	150.00	7,247.65	0.00	4,392.57	2,855.08
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/16/2011	14.00	673.55	0.00	409.97	263.57
LAFARGE SPONSORED ADR CMN (505861401)	02/04/2010	02/24/2011	100.00	1,501.11	0.00	1,837.60	(336.49)
LAFARGE SPONSORED ADR CMN (505861401)	01/28/2010	02/24/2011	361.00	5,419.01	0.00	6,931.45	(1,512.44)
LAFARGE SPONSORED ADR CMN (505861401)	02/04/2010	02/25/2011	154.00	2,323.57	0.00	2,829.90	(506.33)
INFOSYS LTD SPONSORED ADR CMN - (456788108)	04/23/2009	03/15/2011	140.00	9,267.04	0.00	3,974.71	5,292.33
INFOSYS LTD SPONSORED ADR CMN - (456788108)	04/23/2009	03/16/2011	27.00	1,748.90	0.00	766.55	982.35
NOVO-NORDISK A/S ADR ADR CMN (670100205)	02/28/2007	03/16/2011	25.00	3,004.30	0.00	1,060.21	1,944.09
SAP AG (SPON ADR) (803054204)	10/16/2008	04/18/2011	47.00	2,974.53	0.00	1,632.94	1,341.59

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SOUTHERN COPPER CORPORATION CMN (84265V105)	07/20/2009	04/19/2011	45.00	1,613.23	0.00	1,063.56	549.67
SOUTHERN COPPER CORPORATION CMN (84265V105)	01/28/2010	04/19/2011	214.00	7,671.79	0.00	5,964.93	1,706.86
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/17/2009	05/11/2011	97.00	973.47	0.00	1,970.09	(996.62)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	09/15/2009	05/11/2011	178.00	1,786.37	0.00	4,469.97	(2,683.60)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	04/16/2009	05/11/2011	218.00	2,187.80	0.00	4,029.23	(1,841.42)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/30/2009	05/12/2011	51.00	502.20	0.00	1,028.79	(526.59)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/17/2009	05/12/2011	200.00	1,969.40	0.00	4,062.04	(2,092.64)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/30/2009	05/13/2011	252.00	2,510.85	0.00	5,083.42	(2,572.57)
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	05/16/2011	23.00	1,632.50	0.00	901.50	731.00
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	05/17/2011	20.00	1,407.45	0.00	783.92	623.53
COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104)	12/29/2008	05/18/2011	363.00	8,748.82	0.00	4,246.92	4,501.90
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	12/29/2008	05/19/2011	133.00	6,667.48	0.00	4,108.64	2,558.84
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	12/29/2008	05/25/2011	77.00	3,987.34	0.00	2,378.68	1,608.66
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	12/29/2008	05/26/2011	122.00	6,306.11	0.00	3,768.82	2,537.29
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	10/08/2009	07/20/2011	23.00	2,926.76	0.00	1,881.17	1,045.59
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/13/2006	07/26/2011	65.00	3,047.41	0.00	2,068.83	978.58
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	07/27/2011	43.00	3,400.41	0.00	1,685.42	1,714.99
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	01/16/2009	07/27/2011	91.00	3,433.24	0.00	1,004.91	2,428.33
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	12/29/2008	08/10/2011	80.00	5,463.04	0.00	2,755.94	2,707.10
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/25/2010	08/11/2011	711.00	2,171.85	0.00	2,647.34	(475.49)

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/18/2010	08/11/2011	793.00	2,422.33	0.00	2,906.66	(484.33)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/25/2010	08/12/2011	692.00	2,176.92	0.00	2,576.59	(399.67)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	05/12/2010	08/12/2011	692.00	2,176.92	0.00	2,356.33	(179.41)
FANUC CORP UNSPONSORED ADR CMN (307305102)	07/27/2009	08/17/2011	11.00	312.49	0.00	152.70	159.79
FANUC CORP UNSPONSORED ADR CMN (307305102)	12/17/2008	08/17/2011	129.00	3,664.62	0.00	1,469.31	2,195.31
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	08/30/2011	76.00	1,975.70	0.00	855.89	1,119.81
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	06/22/2007	08/31/2011	8.00	489.35	0.00	294.14	195.21
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	08/16/2007	08/31/2011	41.00	2,507.92	0.00	1,621.88	886.04
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/08/2011	47.00	1,377.27	0.00	1,641.47	(264.20)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/13/2009	09/08/2011	91.00	2,666.62	0.00	3,038.25	(371.62)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/09/2011	128.00	3,635.72	0.00	4,470.38	(834.66)
GAZPROM ADR SPONSORED ADR CMN (368287207)	12/29/2008	09/09/2011	329.00	3,763.61	0.00	2,356.64	1,406.97
GAZPROM ADR SPONSORED ADR CMN (368287207)	12/29/2008	09/12/2011	815.00	8,823.02	0.00	5,837.89	2,985.13
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	09/13/2011	18.00	579.83	0.00	327.71	252.12
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	10/08/2009	09/13/2011	52.00	1,675.07	0.00	1,063.27	611.80
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	09/15/2011	47.00	1,565.24	0.00	855.69	709.55
BNP PARIBAS SPONSORED ADR CMN (05565A202)	12/29/2008	09/16/2011	102.00	2,087.84	0.00	2,106.30	(18.47)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	01/07/2009	09/16/2011	259.00	5,301.47	0.00	6,122.01	(820.55)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/16/2011	92.00	2,460.33	0.00	3,213.08	(752.75)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	09/16/2011	30.00	983.90	0.00	546.19	437.71

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Tax Year Account No. Legal Name
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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CHINA MERCHANTS HOLDINGS (INTE UNSPONORED ADR CMN (1694EN103)	09/07/2010	09/19/2011	45.00	1,152.35	0.00	1,613.80	(461.45)
CHINA MERCHANTS HOLDINGS (INTE UNSPONORED ADR CMN (1694EN103)	10/20/2009	09/19/2011	76.00	1,946.18	0.00	2,654.29	(708.10)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	05/25/2010	09/20/2011	84.00	1,438.95	0.00	2,342.89	(903.94)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	01/07/2009	09/20/2011	94.00	1,610.25	0.00	2,221.89	(611.64)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	12/29/2008	09/22/2011	13.00	100.62	0.00	194.87	(94.24)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	01/22/2009	09/22/2011	392.00	3,034.21	0.00	4,215.73	(1,181.52)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	01/22/2009	09/23/2011	101.00	779.17	0.00	1,086.20	(307.03)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	07/23/2009	09/23/2011	193.00	1,488.90	0.00	2,960.10	(1,471.19)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	04/29/2010	09/26/2011	16.00	124.27	0.00	266.93	(142.66)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	07/23/2009	09/26/2011	198.00	1,537.81	0.00	3,036.78	(1,498.97)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	04/29/2010	09/27/2011	159.00	1,272.18	0.00	2,652.63	(1,380.45)
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	10/11/2011	76.00	2,102.00	0.00	287.00	1,815.00
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/21/2009	10/11/2011	230.00	4,384.10	0.00	4,519.20	(135.10)
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2008	10/13/2011	72.00	2,555.85	0.00	1,628.24	927.61
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2008	10/14/2011	90.00	3,214.42	0.00	2,035.30	1,179.13
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	10/17/2011	34.00	1,024.15	0.00	619.01	405.14
EMBRAER SA ADR CMN (29082A107)	12/29/2008	10/31/2011	79.00	2,250.96	0.00	1,171.86	1,079.10
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	11/04/2011	21.00	1,750.91	0.00	1,145.71	605.20
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	11/08/2011	14.00	1,167.39	0.00	763.81	403.58
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	11/18/2011	133.00	3,034.47	0.00	2,421.43	613.04
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	11/21/2011	95.00	2,193.34	0.00	1,729.59	463.75
SAP AG (SPON ADR) (803054204)	10/29/2009	11/21/2011	5.00	289.40	0.00	233.84	55.57
SAP AG (SPON ADR) (803054204)	10/16/2008	11/21/2011	36.00	2,083.70	0.00	1,250.76	832.94

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REALIZED GAINS AND LOSSES (Continued)

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NonCovered Long-Term Gains (Losses)							
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	11/22/2011	31.00	721.86	0.00	564.39	157.47
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	06/23/2009	11/23/2011	12.00	209.47	0.00	261.87	(52.40)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	08/01/2008	11/23/2011	297.00	5,184.42	0.00	7,696.15	(2,511.73)
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	11/28/2011	346.00	9,161.62	0.00	1,306.60	7,855.02
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/08/2010	11/28/2011	142.00	1,552.03	0.00	1,955.77	(403.74)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/22/2010	11/28/2011	147.00	1,606.68	0.00	1,988.15	(381.47)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/09/2010	11/28/2011	264.00	2,885.46	0.00	3,633.35	(747.89)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/23/2010	11/28/2011	281.00	3,071.27	0.00	3,725.16	(653.89)
BG GROUP PLC SPON ADR ADR CMN (055434203)	04/30/2010	11/28/2011	28.00	2,791.55	0.00	2,402.59	388.96
BG GROUP PLC SPON ADR ADR CMN (055434203)	08/04/2009	11/28/2011	87.00	8,673.73	0.00	7,583.61	1,090.12
BG GROUP PLC SPON ADR ADR CMN (055434203)	07/13/2009	11/28/2011	96.00	9,571.01	0.00	7,723.98	1,847.03
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	12/29/2008	11/28/2011	294.00	21,886.93	0.00	10,128.09	11,758.84
CANADIAN NATURAL RESOURCES CMN (136385101)	08/20/2009	11/28/2011	28.00	950.30	0.00	818.39	131.91
CANADIAN NATURAL RESOURCES CMN (136385101)	09/30/2010	11/28/2011	60.00	2,036.36	0.00	2,068.36	(32.00)
CANADIAN NATURAL RESOURCES CMN (136385101)	09/01/2009	11/28/2011	244.00	8,281.20	0.00	6,808.58	1,472.62
CANON INC ADR ADR CMN (138006309)	08/31/2010	11/28/2011	59.00	2,529.60	0.00	2,414.10	115.50
CANON INC ADR ADR CMN (138006309)	07/09/2010	11/28/2011	60.00	2,572.47	0.00	2,366.92	205.55
CANON INC ADR ADR CMN (138006309)	07/02/2010	11/28/2011	63.00	2,701.10	0.00	2,350.98	350.12
CANON INC ADR ADR CMN (138006309)	06/30/2010	11/28/2011	251.00	10,761.52	0.00	9,380.72	1,380.80
CARNIVAL CORPORATION CMN (143658300)	06/29/2010	11/28/2011	84.00	2,650.37	0.00	2,563.98	86.39
CARNIVAL CORPORATION CMN (143658300)	01/13/2010	11/28/2011	302.00	9,528.70	0.00	10,193.68	(664.98)
CARNIVAL CORPORATION CMN (143658300)	12/29/2008	11/28/2011	393.00	12,399.93	0.00	8,982.80	3,417.13
CNOOC LIMITED SPONSORED ADR CMN (126132109)	05/20/2010	11/28/2011	16.00	2,915.30	0.00	2,449.42	465.88
CNOOC LIMITED SPONSORED ADR CMN (126132109)	10/05/2009	11/28/2011	43.00	7,834.88	0.00	5,792.16	2,042.72
CNOOC LIMITED SPONSORED ADR CMN (126132109)	11/12/2009	11/28/2011	47.00	8,563.71	0.00	7,576.28	987.43

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REALIZED GAINS AND LOSSES (Continued)

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Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	11/28/2011	54.00	4,201.66	0.00	2,946.11	1,255.55
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	10/08/2008	11/28/2011	98.00	7,625.23	0.00	4,403.73	3,221.50
EMBRAER SA ADR CMN (29082A107)	12/29/2008	11/28/2011	44.00	1,087.22	0.00	652.68	434.54
EMBRAER SA ADR CMN (29082A107)	03/04/2009	11/28/2011	484.00	11,959.41	0.00	5,021.45	6,937.96
FANUC CORP UNSPONSORED ADR CMN (307305102)	07/27/2009	11/28/2011	718.00	18,782.51	0.00	9,967.25	8,815.26
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	08/26/2009	11/28/2011	414.00	2,431.29	0.00	2,248.77	182.53
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	09/10/2009	11/28/2011	1,040.00	6,107.59	0.00	6,025.86	81.73
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	11/28/2011	65.00	4,271.15	0.00	2,547.73	1,723.43
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	09/11/2009	11/28/2011	94.00	6,176.74	0.00	4,361.31	1,815.43
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/14/2009	11/28/2011	180.00	11,827.81	0.00	7,455.38	4,372.43
HANG LUNG PPTYS LTD SPONSORED ADR CMN (41043M104)	12/29/2008	11/28/2011	630.00	9,393.11	0.00	7,140.86	2,252.25
HENNES & MAURITZ AB ADR CMN (425883105)	12/22/2009	11/28/2011	1,098.00	6,313.38	0.00	6,070.62	242.76
HENNES & MAURITZ AB ADR CMN (425883105)	12/29/2008	11/28/2011	2,850.00	16,387.18	0.00	11,540.65	4,846.54
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	04/02/2009	11/28/2011	253.00	3,959.37	0.00	2,480.77	1,478.60
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	03/19/2009	11/28/2011	570.00	8,920.33	0.00	4,946.12	3,974.21
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	05/20/2010	11/28/2011	167.00	1,848.65	0.00	2,354.63	(505.98)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	05/20/2009	11/28/2011	275.00	3,044.19	0.00	3,437.19	(393.00)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	09/23/2009	11/28/2011	633.00	7,007.17	0.00	9,929.11	(2,921.94)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/20/2010	11/28/2011	127.00	2,067.72	0.00	2,234.72	(167.00)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	06/24/2009	11/28/2011	151.00	2,458.47	0.00	2,083.84	374.63
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	07/30/2009	11/28/2011	330.00	5,372.82	0.00	5,434.83	(62.01)

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Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
KINGFISHER PLC SPONSORED ADR CMN (495724403)	10/22/2010	11/28/2011	368.00	2,823.13	0.00	2,876.62	(53.49)
KINGFISHER PLC SPONSORED ADR CMN (495724403)	12/29/2008	11/28/2011	2,562.00	19,654.51	0.00	9,823.22	9,831.29
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	12/29/2008	11/28/2011	254.00	6,164.46	0.00	3,124.20	3,040.26
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	05/11/2009	11/28/2011	584.00	14,173.40	0.00	8,252.50	5,920.90
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	01/16/2009	11/28/2011	298.00	8,765.35	0.00	3,290.81	5,474.54
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/31/2009	11/28/2011	555.00	16,324.73	0.00	6,873.06	9,451.67
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	06/12/2009	11/28/2011	63.00	263.42	0.00	422.96	(159.55)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	12/30/2009	11/28/2011	1,299.00	5,431.40	0.00	6,401.86	(970.46)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	07/02/2009	11/28/2011	1,735.00	7,254.42	0.00	10,814.26	(3,559.85)
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	08/16/2007	11/28/2011	374.00	20,337.72	0.00	14,794.71	5,543.01
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	04/27/2010	11/28/2011	53.00	2,793.26	0.00	2,723.72	69.54
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	07/18/2007	11/28/2011	182.00	9,591.94	0.00	9,738.62	(146.68)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	06/12/2009	11/28/2011	211.00	11,120.33	0.00	8,815.41	2,304.92
NOVO-NORDISK A/S ADR ADR CMN (670100205)	02/28/2007	11/28/2011	231.00	25,173.89	0.00	9,796.36	15,377.53
POTASH CORP OF SASKATCHEWAN INC (73755L107)	10/07/2009	11/28/2011	300.00	12,668.75	0.00	8,950.40	3,718.35
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	05/20/2010	11/28/2011	74.00	1,636.85	0.00	1,525.00	111.85
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	11/01/2010	11/28/2011	109.00	2,411.03	0.00	2,735.82	(324.79)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	09/30/2010	11/28/2011	116.00	2,565.87	0.00	2,766.96	(201.09)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	05/25/2010	11/28/2011	152.00	3,362.17	0.00	2,950.15	412.02
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	06/16/2010	11/28/2011	209.00	4,622.99	0.00	4,483.20	139.79
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	06/24/2010	11/28/2011	257.00	2,521.58	0.00	2,372.26	149.32
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	11/12/2009	11/28/2011	760.00	7,456.82	0.00	7,656.54	(199.72)

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Tax Year Account No. Legal Name
 2011 [REDACTED] R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	09/10/2009	11/28/2011	1,465.00	14,374.01	0.00	14,298.98	75.03
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2008	11/28/2011	272.00	9,084.62	0.00	6,151.12	2,933.51
SAP AG (SPON ADR) (803054204)	11/18/2009	11/28/2011	129.00	7,315.45	0.00	6,313.98	1,001.47
SAP AG (SPON ADR) (803054204)	01/25/2010	11/28/2011	146.00	8,279.50	0.00	6,775.89	1,503.61
SAP AG (SPON ADR) (803054204)	10/29/2009	11/28/2011	163.00	9,243.55	0.00	7,623.03	1,620.53
SCHLUMBERGER LTD CMN (806857108)	09/15/2009	11/28/2011	104.00	7,152.98	0.00	6,187.06	965.92
SCHLUMBERGER LTD CMN (806857108)	04/30/2009	11/28/2011	105.00	7,221.76	0.00	5,131.38	2,090.38
SCHLUMBERGER LTD CMN (806857108)	06/25/2009	11/28/2011	131.00	9,010.01	0.00	7,217.63	1,792.38
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	05/21/2010	11/28/2011	132.00	2,355.50	0.00	2,580.46	(224.97)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	06/23/2009	11/28/2011	585.00	10,439.13	0.00	12,766.34	(2,327.21)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	06/17/2010	11/28/2011	73.00	1,370.91	0.00	1,169.07	201.84
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	04/26/2010	11/28/2011	129.00	2,422.57	0.00	2,735.91	(313.34)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	04/23/2010	11/28/2011	353.00	6,629.21	0.00	7,322.10	(692.89)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	04/21/2010	11/28/2011	143.00	2,636.23	0.00	2,912.09	(275.87)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	11/22/2010	11/28/2011	186.00	3,428.94	0.00	3,826.67	(397.73)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/21/2009	11/28/2011	672.00	12,388.42	0.00	13,203.93	(815.51)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/13/2006	11/28/2011	228.00	8,682.07	0.00	7,256.81	1,425.27
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	04/25/2007	11/28/2011	326.00	12,413.84	0.00	12,083.12	330.72
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	08/04/2010	11/28/2011	37.00	2,365.73	0.00	2,753.45	(387.72)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	12/02/2009	11/28/2011	60.00	3,836.33	0.00	4,921.70	(1,085.37)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	01/15/2010	11/28/2011	80.00	5,115.10	0.00	7,271.05	(2,155.95)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	11/19/2009	11/28/2011	135.00	8,631.73	0.00	10,535.85	(1,904.12)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	06/30/2010	11/28/2011	548.00	1,743.26	0.00	2,357.82	(614.56)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	03/16/2010	11/28/2011	649.00	2,064.56	0.00	2,700.36	(635.80)

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2011 XXXXXXXXXX **R BRADFORD MALT & ANN ROMNEY**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	02/04/2010	11/28/2011	2,334.00	7,424.77	0.00	10,116.72	(2,691.95)
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/25/2010	11/28/2011	98.00	3,095.76	0.00	1,929.62	1,166.14
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	10/04/2010	11/28/2011	115.00	3,632.78	0.00	2,669.69	963.09
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/02/2010	11/28/2011	234.00	7,391.91	0.00	5,085.15	2,306.76
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	11/28/2011	68.00	1,703.37	0.00	765.80	937.57
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	02/20/2009	11/28/2011	518.00	12,975.64	0.00	5,154.75	7,820.89
Net NonCovered Long-Term Gains (Losses)				898,928.72	0.00	718,624.15	180,304.64

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 2011 THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(52,005.34)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	(5,590.87)	Net NonCovered Long-Term Gains (Losses)	375,196.44		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(57,596.21)	Total Long-Term Gains (Losses)	375,196.44	Total Ordinary Gains (Losses)	0.00

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	03/18/2011	17.00	858.04	0.00	871.80	(13.76)
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	03/18/2011	61.00	2,787.87	0.00	2,665.54	122.33
LOWES COMPANIES INC CMN (548661107)	02/15/2011	03/18/2011	50.00	1,307.20	0.00	1,268.04	39.16
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	03/18/2011	12.00	630.29	0.00	663.55	(33.26)
SOUTHWESTERN ENERGY CO. CMN (845467109)	01/20/2011	07/22/2011	282.00	13,725.32	0.00	10,750.18	2,975.14
BANK OF AMERICA CORP CMN (060505104)	01/04/2011	08/09/2011	604.00	4,184.25	0.00	8,557.17	(4,372.92)
BANK OF AMERICA CORP CMN (060505104)	02/15/2011	08/09/2011	978.00	6,775.16	0.00	14,536.89	(7,761.73)
BANK OF AMERICA CORP CMN (060505104)	06/28/2011	08/09/2011	1,382.00	9,573.89	0.00	14,996.50	(5,422.61)
AMERICAN EXPRESS CO. CMN (025816109)	08/09/2011	08/29/2011	228.00	11,092.33	0.00	10,177.28	915.05
AMERICAN EXPRESS CO. CMN (025816109)	05/03/2011	08/29/2011	239.00	11,627.48	0.00	11,941.04	(313.56)
AMERICAN EXPRESS CO. CMN (025816109)	04/12/2011	08/29/2011	430.00	20,919.74	0.00	19,875.25	1,044.49
AMERICAN EXPRESS CO. CMN (025816109)	03/18/2011	08/29/2011	478.00	23,254.97	0.00	21,185.58	2,069.39
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	08/29/2011	886.00	45,961.25	0.00	45,436.21	525.04
BOEING COMPANY CMN (097023105)	07/22/2011	08/29/2011	163.00	10,409.53	0.00	11,850.13	(1,440.60)
CONOCOPHILLIPS CMN (20825C104)	04/06/2011	08/29/2011	457.00	30,497.03	0.00	36,859.52	(6,362.49)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/18/2011	08/29/2011	83.00	5,364.10	0.00	7,564.81	(2,200.72)

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Tax Year Account No. Legal Name
2011 **THE ANN & MITT ROMNEY 1995**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	07/22/2011	08/29/2011	171.00	11,051.33	0.00	14,379.77	(3,328.44)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/02/2011	08/29/2011	307.00	19,840.69	0.00	27,337.92	(7,497.23)
EMC CORPORATION MASS CMN (268648102)	02/15/2011	08/29/2011	1,041.00	22,849.51	0.00	28,081.50	(5,231.99)
GENERAL ELECTRIC CO CMN (369604103)	01/04/2011	08/29/2011	1,036.00	16,327.05	0.00	19,030.08	(2,703.04)
GOOGLE, INC. CMN CLASS A (38259P508)	02/15/2011	08/29/2011	17.00	9,111.14	0.00	10,637.47	(1,526.33)
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	08/29/2011	206.00	7,615.90	0.00	9,001.64	(1,385.75)
JPMORGAN CHASE & CO CMN (46625H100)	08/09/2011	08/29/2011	335.00	12,385.08	0.00	11,836.09	548.99
LOWES COMPANIES INC CMN (548661107)	02/15/2011	08/29/2011	356.00	7,214.34	0.00	9,028.44	(1,814.10)
MERCK & CO., INC. CMN (58933Y105)	06/14/2011	08/29/2011	430.00	13,843.67	0.00	15,350.36	(1,506.69)
MERCK & CO., INC. CMN (58933Y105)	04/21/2011	08/29/2011	1,096.00	35,285.26	0.00	37,501.72	(2,216.46)
NIKE CLASS-B CMN CLASS B (654106103)	03/18/2011	08/29/2011	165.00	14,340.45	0.00	12,774.33	1,566.12
PRAXAIR, INC CMN SERIES (74005P104)	03/02/2011	08/29/2011	100.00	9,599.16	0.00	9,850.41	(251.25)
PRUDENTIAL FINANCIAL INC CMN (744320102)	07/26/2011	08/29/2011	183.00	9,045.02	0.00	11,082.66	(2,037.64)
PRUDENTIAL FINANCIAL INC CMN (744320102)	08/09/2011	08/29/2011	220.00	10,873.80	0.00	11,155.08	(281.28)
PRUDENTIAL FINANCIAL INC CMN (744320102)	06/28/2011	08/29/2011	586.00	28,963.84	0.00	36,255.00	(7,291.16)
SOUTHWESTERN ENERGY CO. CMN (845467109)	01/20/2011	08/29/2011	40.00	1,471.61	0.00	1,524.85	(53.24)
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	08/29/2011	201.00	10,890.05	0.00	11,114.50	(224.45)
VISA INC. CMN CLASS A (92826C839)	01/20/2011	08/29/2011	214.00	18,623.59	0.00	14,712.09	3,911.50
WALT DISNEY COMPANY (THE) CMN (254687106)	08/10/2011	08/29/2011	310.00	10,133.71	0.00	9,775.20	358.51
WALT DISNEY COMPANY (THE) CMN (254687106)	08/09/2011	08/29/2011	1,010.00	33,016.27	0.00	33,826.62	(810.36)
Net Covered Short-Term Gains (Losses)				501,449.92	0.00	553,455.22	(52,005.34)
NonCovered Short-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	04/13/2010	01/04/2011	161.00	9,101.83	0.00	8,878.52	223.31
VISA INC. CMN CLASS A (92826C839)	07/21/2010	03/02/2011	44.00	3,235.41	0.00	3,206.64	28.77

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	06/09/2010	03/18/2011	166.00	8,421.90	0.00	7,044.13	1,377.77
BOEING COMPANY CMN (097023105)	09/21/2010	03/18/2011	12.00	827.42	0.00	765.21	62.21
STAPLES, INC. CMN (855030102)	04/13/2010	03/18/2011	94.00	1,855.61	0.00	2,242.63	(387.02)
THE BANK OF NY MELLON CORP CMN (064058100)	05/12/2010	03/18/2011	19.00	546.52	0.00	589.84	(43.32)
THE BANK OF NY MELLON CORP CMN (064058100)	11/30/2010	06/28/2011	481.00	11,674.27	0.00	13,014.61	(1,340.34)
STAPLES, INC. CMN (855030102)	09/21/2010	08/09/2011	443.00	5,605.61	0.00	8,756.34	(3,150.73)
BOEING COMPANY CMN (097023105)	09/21/2010	08/29/2011	142.00	9,068.43	0.00	9,054.94	13.48
GENERAL ELECTRIC CO CMN (369604103)	10/19/2010	08/29/2011	1,437.00	22,646.68	0.00	23,299.09	(652.41)
GENERAL ELECTRIC CO CMN (369604103)	10/13/2010	08/29/2011	1,445.00	22,772.76	0.00	25,253.25	(2,480.49)
LOWES COMPANIES INC CMN (548661107)	09/28/2010	08/29/2011	371.00	7,518.32	0.00	8,281.05	(762.73)
SOUTHWESTERN ENERGY CO. CMN (845467109)	10/13/2010	08/29/2011	728.00	26,783.25	0.00	25,262.62	1,520.63
Net NonCovered Short-Term Gains (Losses)				130,058.01	0.00	135,648.87	(5,590.87)

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	08/25/2009	01/04/2011	154.00	8,706.10	0.00	6,444.22	2,261.88
EMERSON ELECTRIC CO. CMN (291011104)	03/30/2009	01/04/2011	298.00	16,837.13	0.00	8,228.82	8,608.31
BAXTER INTERNATIONAL INC CMN (071813109)	10/27/2009	01/20/2011	114.00	5,749.41	0.00	6,266.33	(516.92)
BAXTER INTERNATIONAL INC CMN (071813109)	01/04/2007	01/20/2011	329.00	16,592.60	0.00	15,348.31	1,244.29
EXXON MOBIL CORPORATION CMN (30231G102)	11/17/2008	01/20/2011	461.00	35,663.88	0.00	34,003.27	1,660.61
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	06/09/2009	01/25/2011	2.00	210.89	0.00	116.68	94.21
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	07/06/2009	01/25/2011	390.00	41,122.87	0.00	18,015.31	23,107.56
CISCO SYSTEMS, INC. CMN (17275R102)	04/14/2009	02/15/2011	11.00	204.77	0.00	199.71	5.06

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CISCO SYSTEMS, INC. CMN (17275R102)	04/20/2005	02/15/2011	692.00	12,882.02	0.00	12,148.27	733.75
CISCO SYSTEMS, INC. CMN (17275R102)	02/20/2009	02/15/2011	1,875.00	34,904.32	0.00	28,678.13	6,226.20
OCCIDENTAL PETROLEUM CORP CMN (674599105)	09/06/2007	03/02/2011	228.00	22,920.44	0.00	13,510.80	9,409.64
AFLAC INCORPORATED CMN (001055102)	08/25/2009	03/18/2011	555.00	28,157.54	0.00	23,224.31	4,933.24
APPLE, INC. CMN (037833100)	07/06/2009	03/18/2011	3.00	994.00	0.00	411.44	582.56
BIOGEN IDEC INC. CMN (09062X103)	05/12/2009	03/18/2011	14.00	975.01	0.00	678.61	296.40
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	03/18/2011	36.00	630.28	0.00	660.72	(30.44)
MC DONALDS CORP CMN (580135101)	03/02/2010	03/18/2011	8.00	583.82	0.00	512.68	71.14
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	03/18/2011	32.00	800.02	0.00	821.44	(21.42)
PEPSICO INC CMN (713448108)	04/03/2003	03/18/2011	10.00	628.96	0.00	383.55	245.41
QUALCOMM INC CMN (747525103)	08/20/2004	03/18/2011	59.00	3,061.58	0.00	2,128.43	933.16
SCHLUMBERGER LTD CMN (806857108)	04/14/2009	03/18/2011	1.00	85.65	0.00	44.44	41.21
SCHLUMBERGER LTD CMN (806857108)	06/02/2005	03/18/2011	17.00	1,456.12	0.00	597.47	858.64
BAXTER INTERNATIONAL INC CMN (071813109)	01/04/2007	04/06/2011	716.00	38,702.13	0.00	33,402.40	5,299.73
SCHLUMBERGER LTD CMN (806857108)	06/02/2005	04/06/2011	229.00	20,983.13	0.00	8,048.32	12,934.81
BIOGEN IDEC INC. CMN (09062X103)	05/12/2009	04/21/2011	155.00	16,082.57	0.00	7,513.13	8,569.44
BIOGEN IDEC INC. CMN (09062X103)	10/27/2009	04/21/2011	411.00	42,644.74	0.00	18,350.37	24,294.37
COSTCO WHOLESALE CORPORATION CMN (22160K105)	04/21/2009	06/28/2011	165.00	13,162.02	0.00	7,471.93	5,690.09
THE BANK OF NY MELLON CORP CMN (064058100)	05/12/2010	06/28/2011	512.00	12,426.66	0.00	15,894.63	(3,467.97)
THE BANK OF NY MELLON CORP CMN (064058100)	05/18/2010	06/28/2011	549.00	13,324.68	0.00	16,261.82	(2,937.14)
EMERSON ELECTRIC CO. CMN (291011104)	03/30/2009	07/22/2011	633.00	34,876.48	0.00	17,479.35	17,397.13
PEPSICO INC CMN (713448108)	04/03/2003	07/26/2011	290.00	18,620.34	0.00	11,122.95	7,497.39
BANK OF AMERICA CORP CMN (060505104)	02/02/2010	08/09/2011	515.00	3,567.70	0.00	8,046.36	(4,478.66)
BANK OF AMERICA CORP CMN (060505104)	01/26/2010	08/09/2011	1,678.00	11,624.45	0.00	25,331.42	(13,706.97)
STAPLES, INC. CMN (855030102)	03/09/2010	08/09/2011	396.00	5,010.89	0.00	9,119.40	(4,108.51)

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⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.

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Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Tax Year Account No. Legal Name
 2011 THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
STAPLES, INC. CMN (855030102)	04/13/2010	08/09/2011	501.00	6,339.53	0.00	11,952.76	(5,613.23)
STAPLES, INC. CMN (855030102)	02/02/2010	08/09/2011	547.00	6,921.60	0.00	13,088.51	(6,166.91)
STAPLES, INC. CMN (855030102)	01/26/2010	08/09/2011	629.00	7,959.21	0.00	15,132.23	(7,173.02)
APPLE, INC. CMN (037833100)	07/06/2009	08/29/2011	221.00	86,062.37	0.00	30,309.53	55,752.84
BOEING COMPANY CMN (097023105)	10/14/2008	08/29/2011	599.00	38,253.44	0.00	27,559.27	10,694.17
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	08/29/2011	277.00	3,429.19	0.00	5,083.84	(1,654.64)
CHARLES SCHWAB CORPORATION CMN (808513105)	08/05/2009	08/29/2011	1,918.00	23,744.38	0.00	33,906.79	(10,162.41)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	04/21/2009	08/29/2011	672.00	52,184.23	0.00	30,431.12	21,753.11
GENERAL MILLS INC CMN (370334104)	05/18/2010	08/29/2011	328.00	12,168.57	0.00	12,145.33	23.24
GENERAL MILLS INC CMN (370334104)	07/08/2010	08/29/2011	341.00	12,650.86	0.00	12,507.74	143.12
GENERAL MILLS INC CMN (370334104)	05/12/2010	08/29/2011	362.00	13,429.94	0.00	13,243.82	186.12
GOOGLE, INC. CMN CLASS A (38259P508)	07/21/2010	08/29/2011	16.00	8,575.19	0.00	7,697.52	877.67
GOOGLE, INC. CMN CLASS A (38259P508)	07/08/2010	08/29/2011	17.00	9,111.14	0.00	7,712.96	1,398.18
GOOGLE, INC. CMN CLASS A (38259P508)	06/09/2010	08/29/2011	31.00	16,614.44	0.00	15,028.25	1,586.19
GOOGLE, INC. CMN CLASS A (38259P508)	06/15/2010	08/29/2011	32.00	17,150.39	0.00	15,682.74	1,467.65
HONEYWELL INTL INC CMN (438516106)	12/18/2008	08/29/2011	218.00	10,037.83	0.00	7,189.36	2,848.48
HONEYWELL INTL INC CMN (438516106)	07/28/2009	08/29/2011	309.00	14,227.94	0.00	10,505.17	3,722.78
HONEYWELL INTL INC CMN (438516106)	04/28/2009	08/29/2011	721.00	33,198.53	0.00	21,365.47	11,833.06
JOHNSON & JOHNSON CMN (478160104)	11/17/2008	08/29/2011	361.00	23,326.94	0.00	21,345.64	1,981.30
JOHNSON & JOHNSON CMN (478160104)	03/10/2009	08/29/2011	490.00	31,662.60	0.00	23,306.85	8,355.75
JPMORGAN CHASE & CO CMN (46625H100)	04/14/2009	08/29/2011	85.00	3,142.48	0.00	2,723.83	418.65
JPMORGAN CHASE & CO CMN (46625H100)	04/25/2005	08/29/2011	1,293.00	47,802.71	0.00	45,529.12	2,273.59
LOWES COMPANIES INC CMN (548661107)	08/25/2010	08/29/2011	700.00	14,185.51	0.00	14,423.29	(237.79)
LOWES COMPANIES INC CMN (548661107)	07/13/2010	08/29/2011	740.00	14,996.11	0.00	15,647.37	(651.27)
MC DONALDS CORP CMN (580135101)	03/02/2010	08/29/2011	136.00	12,247.92	0.00	8,715.50	3,532.42

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Tax Year Account No. Legal Name
2011 XXXXXXXXXX **THE ANN & MITT ROMNEY 1995**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MC DONALDS CORP CMN (580135101)	01/26/2010	08/29/2011	258.00	23,235.03	0.00	16,498.12	6,736.91
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	08/29/2011	95.00	2,431.95	0.00	2,438.65	(6.70)
MICROSOFT CORPORATION CMN (594918104)	11/05/2008	08/29/2011	1,808.00	46,283.91	0.00	42,153.53	4,130.38
NIKE CLASS-B CMN CLASS B (654106103)	11/20/2009	08/29/2011	543.00	47,193.12	0.00	34,454.28	12,738.84
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/25/2010	08/29/2011	166.00	13,698.49	0.00	12,073.11	1,625.38
OCCIDENTAL PETROLEUM CORP CMN (674599105)	09/06/2007	08/29/2011	378.00	31,192.94	0.00	22,399.49	8,793.45
ORACLE CORPORATION CMN (68389X105)	04/06/2009	08/29/2011	1,626.00	44,478.21	0.00	30,723.27	13,754.94
PEPSICO INC CMN (713448108)	09/06/2002	08/29/2011	300.00	19,063.13	0.00	11,424.47	7,638.66
PEPSICO INC CMN (713448108)	04/03/2003	08/29/2011	504.00	32,026.06	0.00	19,330.92	12,695.14
PRAXAIR, INC CMN SERIES (74005P104)	07/22/2004	08/29/2011	361.00	34,652.98	0.00	14,194.56	20,458.42
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/11/2009	08/29/2011	643.00	40,479.09	0.00	33,020.37	7,458.72
QUALCOMM INC CMN (747525103)	08/20/2004	08/29/2011	1,257.00	63,107.22	0.00	45,346.27	17,760.95
SCHLUMBERGER LTD CMN (806857108)	06/02/2005	08/29/2011	599.00	45,313.89	0.00	21,052.16	24,261.74
THE TRAVELERS COMPANIES, INC CMN (89417E109)	10/03/2006	08/29/2011	896.00	45,250.09	0.00	42,418.88	2,831.21
THERMO FISHER SCIENTIFIC INC CMN (883556102)	04/14/2009	08/29/2011	53.00	2,871.51	0.00	1,938.48	933.03
THERMO FISHER SCIENTIFIC INC CMN (883556102)	03/05/2007	08/29/2011	758.00	41,067.95	0.00	33,775.04	7,292.90
VISA INC. CMN CLASS A (92826C839)	07/21/2010	08/29/2011	80.00	6,962.09	0.00	5,830.26	1,131.83
VISA INC. CMN CLASS A (92826C839)	10/10/2008	08/29/2011	93.00	8,093.43	0.00	4,639.52	3,453.91
VISA INC. CMN CLASS A (92826C839)	11/20/2008	08/29/2011	288.00	25,063.53	0.00	14,474.05	10,589.48
Net NonCovered Long-Term Gains (Losses)				1,556,080.87	0.00	1,180,884.46	375,196.44

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Sachs**

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Tax Year Account No. Tax ID Number Legal Name
2011 [REDACTED] [REDACTED] R BRADFORD MALT & ANN ROMNEY

PROCEEDS FROM BROKER TRANSACTIONS
SUBSTITUTE FORM 1099-B, OMB NO. 1545-0715

NONCOVERED SECURITIES TRANSACTIONS (Gross proceeds less commissions and option premiums)

CUSIP No. Quantity	Box 1a: Date of Sale or Exchange	Box 2: Gross Proceeds of Stocks, Bonds, etc.	Box 6: Check if a		* Gain or (Loss)	Box 9: Description	Box 15: Check if Loss not Allowed Based on Amount in Box 2
	Box 1b: Date of Acquisition	Box 3: Cost or Other Basis	Box 5: Wash Sale Loss Disallowed	Noncovered Security	Box 8: Type of Gain or Loss		
87235A101 0.00	05/10/2011	341.79		X		PROCEEDS RESULTING FROM MERGER	
ACCOUNT TOTAL (NONCOVERED)		341.79					



The following information was furnished to the Internal Revenue Service as reportable gross proceeds less commissions for the period January 1, 2011 to December 31, 2011.

* Gain or Loss information is provided for your information only and is not reported to the Internal Revenue Service. The Gain or Loss value may not sum due to rounding differences.

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

► Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

Taxpayer's identifying number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- Secure transmissions
- E-payment options
- More accurate returns
- Easier filing method
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS e-file and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS e-file does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS e-file.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

[REDACTED]
ATTACHMENT 1

FEDERAL CAPITAL GAIN DISTRIBUTIONS

CAPITAL GAIN DISTRIBUTIONS

15% RATE CAPITAL GAIN DISTRIBUTIONS

GOLDMAN SACHS # [REDACTED]

12,851.

TOTAL 15% RATE CAPITAL GAIN DISTRIBUTIONS

12,851.

TOTAL CAPITAL GAIN DISTRIBUTIONS

12,851.

[REDACTED] ATTACHMENT 1 [REDACTED]

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 2

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

SANKATY HYA	82.
SANKATY COPS (OTHER)	-194.
GS HEDGE FUND PARTNERS, LLC	9,600.
PROSPECT HARBOR INV	369.
BC PTRS VIII	-26.
GS HEDGE FUND PARTNERS III, LLC	6,375.
BCV PTRS 2005	12,955.
DYNAMIC EQUITY MGRS: PORTFOLIO 2	3,773.
BC PTRS IX	-657.
SELECT COMMODITIES STRATEGIES, LI	9,923.
FAIRHOLME: DYNAMIC EQUITY	-96,849.
WHITEHALL STREET GLOBAL REAL ESTA	-36,287.
BCIP II-D	393.
BC PTRS X	-31.
GS PROPRIETARY ACCESS FUND	10,490.
BROOKSIDE CAP PTRS FD II	-665,079.

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)

-745,163.

ATTACHMENT 3

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

BC PTRS VI	22,321.
SANKATY HYA	7,473.
BCIP II	-83,907.
BCIP III	862,798.
SANKATY COPS (OTHER)	-2,764.
GS HEDGE FUND PARTNERS, LLC	45,237.
SUN VENTURE CAPITAL PARTNERS I,	82.
PROSPECT HARBOR INV	242.
BC PTRS VIII	1,789,078.
BC PTRS VIII-E	104,044.
GS HEDGE FUND PARTNERS III, LLC	9,429.
BCV PTRS 2005	176,404.
DYNAMIC EQUITY MGRS: PORTFOLIO	60,020.
BC PTRS (SQ) VIII	-593.
BC PTRS IX	21,588.
SELECT COMMODITIES STRATEGIES,	45.
FAIRHOLME: DYNAMIC EQUITY	-186,403.
WHITEHALL STREET GLOBAL REAL ES	-389,795.
BCIP II-D	28,237.

[REDACTED]

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 3 (CONT'D)

BC PTRS X
BCV PTRS 2007
BC PTRS ASIA
GS GLOBAL EQUITY OPPORTUNITIES
GS PROPRIETARY ACCESS FUND
BROOKSIDE CAP PTRS FD II

[REDACTED]

-4.
118,835.
11,880.
21.
-51,478.
82,880.

TOTAL 15% MAX RATE CAPITAL GAIN (LOSS)

2,625,670.

TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED)

2,625,670.

[REDACTED]

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>SANKATY COPS (OTHER)</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-410.
TRADE OR BUSINESS EXPENSE			-580.
NET INCOME OR ALLOWABLE LOSS			<u>-990.</u>
 <u>GS GLOBAL OPPORTUNITIES FUND LLC</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-89,073.
TRADE OR BUSINESS EXPENSE			-25,225.
NET INCOME OR ALLOWABLE LOSS			<u>-114,298.</u>
 <u>GS HEDGE FUND PARTNERS, LLC</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-22,565.
TRADE OR BUSINESS EXPENSE			-40,391.
NET INCOME OR ALLOWABLE LOSS			<u>-62,956.</u>
 <u>PROSPECT HARBOR INV</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-7,634.
TRADE OR BUSINESS EXPENSE			-3,851.
NET INCOME OR ALLOWABLE LOSS			<u>-11,485.</u>
 <u>GS HEDGE FUND PARTNERS III, LLC</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-5,596.
TRADE OR BUSINESS EXPENSE			-9,347.
NET INCOME OR ALLOWABLE LOSS			<u>-14,943.</u>
 <u>GS EMERGING MARKETS OPP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
TRADE OR BUSINESS EXPENSE			-4,249.
NET INCOME OR ALLOWABLE LOSS			<u>-4,249.</u>

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONSBC PTRS IX(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-4,522.
TRADE OR BUSINESS EXPENSE	-1,133.
NET INCOME OR ALLOWABLE LOSS	<u>-5,655.</u>

SELECT COMMODITIES STRATEGIES, LLC(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-1,406.
TRADE OR BUSINESS EXPENSE	-27,035.
NET INCOME OR ALLOWABLE LOSS	<u>-28,441.</u>

WHITEHALL STREET GLOBAL REAL ESTATE(NON-PTP)

ORDINARY INCOME (LOSS)	-136,312.
RENTAL REAL ESTATE INCOME (LOSS)	-154,970.
OTHER RENTAL INCOME (LOSS)	-1,180.
TRADE OR BUSINESS EXPENSE	-347.
NET INCOME OR ALLOWABLE LOSS	<u>-292,809.</u>

BCIP II-D(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-6,345.
TRADE OR BUSINESS EXPENSE	-1,356.
NET INCOME OR ALLOWABLE LOSS	<u>-7,701.</u>

BC PTRS X(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-4.
NET INCOME OR ALLOWABLE LOSS	<u>-4.</u>

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONSGS HEDGE FUND PARTNERS, LLC(NON-PTP)

ORDINARY INCOME (LOSS)	437.
RENTAL REAL ESTATE INCOME (LOSS)	-9.
OTHER RENTAL INCOME (LOSS)	56.
NET INCOME OR ALLOWABLE LOSS	<u>484.</u>

GS HEDGE FUND PARTNERS III(NON-PTP)

ORDINARY INCOME (LOSS)	-551.
RENTAL REAL ESTATE INCOME (LOSS)	-3.
OTHER RENTAL INCOME (LOSS)	11.
NET INCOME OR ALLOWABLE LOSS	<u>-543.</u>

GS PROPRIETARY ACCESS FUND(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-33,514.
TRADE OR BUSINESS EXPENSE	-25,189.
NET INCOME OR ALLOWABLE LOSS	<u>-58,703.</u>

BROOKSIDE CAP PTRS FD II(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-77,762.
OTHER DEDUCTIONS	-140,476.
NET INCOME OR ALLOWABLE LOSS	<u>-218,238.</u>

TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS	<u>-820,531.</u>
--	------------------

RENT AND ROYALTY SUMMARY

<u>PROPERTY</u>	<u>TOTAL INCOME</u>	<u>DEPLETION/ DEPR.</u>	<u>OTHER EXPENSES</u>	<u>UNALLOWABLE LOSS</u>	<u>ALLOWABLE NET INCOME</u>
GS HEDGE FUND PARTNE					
SANKATY COPS (OTHER)	18.				18.
PROSPECT HARBOR INV	63.				63.
BC PTRS IX	23.				23.
BCIP II-D	16.				16.
GS HEDGE FUND PARTNE	133.				133.
GS HEDGE FUND PARTNE	3.				3.
GS PROPRIETARY ACCES	68.		5.		63.
TOTALS	<u>324.</u>		<u>5.</u>		<u>319.</u>

[REDACTED]

ATTACHMENT 5

Totals				-207,778.
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THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

ATTACHMENT 6

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

DESCRIPTION	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST OR BASIS	GAIN/ (LOSS)
GS HEDGE FUND PARTNERS LLC	VAR	VAR	295.		295.
GS HEDGE FUND PARTNERS III	VAR	VAR		90.	-90.
SELECT COMMODITIES STRATEGIES	VAR	VAR		28,671.	-28,671.
WHITEHALL GLOBAL RE 2007	VAR	VAR		1,634.	-1,634.
GS PROPRIETARY ACCESS	VAR	VAR	2,249.		2,249.
PROSPECT HARBOR INV	VAR	VAR	121.		121.
BCIP III	VAR	VAR		1,439.	-1,439.
BC PTRS VIII	VAR	VAR		3,252.	-3,252.
BCIP II-D	VAR	VAR	25.		25.
BC PTRS IX	VAR	VAR	17.		17.
TOTAL GAINS AND LOSSES					<u>-32,379.</u>

ATTACHMENT 6

EXPLANATION OF INCOME AND DEDUCTIONSINCOMEATTACHMENT 7INTEREST INCOME

UNITED STATES GOVERNMENT INTEREST

GS GLOBAL OPPORTUNITIES FUND L	43,486.
GS HEDGE FUND PARTNERS, LLC	4,963.
GS HEDGE FUND PARTNERS III, LL	1,197.
DYNAMIC EQUITY MGRS: PORTFOLIO	10.
SELECT COMMODITIES STRATEGIES,	94.
FAIRHOLME: DYNAMIC EQUITY	10.
GS PROPRIETARY ACCESS FUND	23,731.
GOLDMAN SACHS # [REDACTED]	841,625.
GOLDMAN SACHS # [REDACTED] - BOND AMORTIZATION	-242,162.
GOLDMAN SACHS # [REDACTED] - ACCRD INT PAID	-10,839.

TOTAL

662,115.

FOREIGN INTEREST

GOLDMAN SACHS # [REDACTED]	28,625.
GOLDMAN SACHS # [REDACTED] - OID	16,537.
GOLDMAN SACHS # [REDACTED] - BOND AMORTIZATION	-6,648.
PROSPECT HARBOR INV	6,656.
BC PTRS IX	4,310.
BCIP II-D	2,876.

TOTAL

52,356.

OTHER INTEREST

BC PTRS VI	568.
SANKATY HYA	420.
SANKATY HYA II	2.
BCIP II	12.
BCIP III	4,709.
SANKATY COPS(OTHER)	2,124.
GS GLOBAL OPPORTUNITIES FUND L	170,646.
GS HEDGE FUND PARTNERS, LLC	24,483.
SUN VENTURE CAPITAL PARTNERS I	16.
BC PTRS V	25.
PROSPECT HARBOR INV	30,400.
BC PTRS VIII	33.
BC PTRS VIII-E	4.
GS HEDGE FUND PARTNERS III, LL	6,183.

ATTACHMENT 7

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

BCV PTRS 2005	108.
DYNAMIC EQUITY MGRS: PORTFOLIO	693.
BC PTRS IX	34,987.
SELECT COMMODITIES STRATEGIES,	344.
FAIRHOLME: DYNAMIC EQUITY	1.
WHITEHALL STREET GLOBAL REAL E	8,807.
BCIP II-D	23,226.
BC PTRS EUROPE III	3.
BC PTRS X	30.
BCV PTRS 2007	45.
BC PTRS ASIA	8.
GS PROPRIETARY ACCESS FUND	46,301.
BROOKSIDE CAP PTRS FD II	5,443.
GOLDMAN SACHS #	6,841.
GOLDMAN SACHS #	49.
GOLDMAN SACHS #	24.

TOTAL	366,535.
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TOTAL INTEREST INCOME	<u>1,081,006.</u>
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ATTACHMENT 8DIVIDEND INCOMEQUALIFIED TOTAL DIVS FOR THE YEAR

FOREIGN DIVIDENDS		
GOLDMAN SACHS #	91,064.	105,885.
GOLDMAN SACHS #	23,240.	24,885.
GOLDMAN SACHS #	539.	539.
TOTAL	<u>114,843.</u>	<u>131,309.</u>

OTHER DIVIDENDS

SANKATY HYA	25.	53.
BCIP II	733.	733.
BCIP III	2,788.	2,788.
SANKATY COPS(OTHER)	168.	168.
GS GLOBAL OPPORTUNITIES FUND LLC	1,302.	1,302.
GS HEDGE FUND PARTNERS, LLC	11,241.	28,257.
PROSPECT HARBOR INV	276.	3,580.
BC PTRS VIII	624,916.	624,916.
BC PTRS VIII-E	162,194.	277,738.
GS HEDGE FUND PARTNERS III, LLC	2,984.	6,937.
GS EMERGING MARKETS OPP		2.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 8 (CONT'D)

DYNAMIC EQUITY MGRS: PORTFOLIO 2	15,612.	15,680.
BC PTRS IX	3,650.	4,874.
SELECT COMMODITIES STRATEGIES, LL	1,006.	1,739.
FAIRHOLME: DYNAMIC EQUITY	3,813.	4,335.
WHITEHALL STREET GLOBAL REAL ESTA		3,842.
BCIP II-D	955.	1,772.
BC PTRS EUROPE III	23.	42.
BC PTRS X	1,125.	1,161.
BC PTRS ASIA	30,116.	33,347.
GS PROPRIETARY ACCESS FUND	5,443.	7,962.
BROOKSIDE CAP PTRS FD II	59,766.	78,172.
GOLDMAN SACHS # [REDACTED]	90,653.	333,308.
GOLDMAN SACHS # [REDACTED]	20,381.	20,381.
GOLDMAN SACHS # [REDACTED]	162.	162.
DIVIDENDS FROM FORM(S) 8621		1,515.

TOTAL	<u>1,039,332.</u>	<u>1,454,766.</u>
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US GOVT INT REPORTED AS DIVIDENDS
GOLDMAN SACHS # [REDACTED]

90,461.

TOTAL		<u>90,461.</u>
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TOTAL DIVIDEND INCOME	<u>1,154,175.</u>	<u>1,676,536.</u>
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ATTACHMENT 9OTHER INCOME

OTHER INCOME/(LOSS) - SEE STMT	8,100.
OTHER PORTFOLIO INCOME/(LOSS) - SEE STMT	-1,084.
CANCELLATION OF DEBT - SEE STMT	72,653.
SELF CHARGED INTEREST - SEE STMT	26,589.
SECTION 988 GAIN/(LOSS) - SEE STMT	-13,301.
SECTION 987 GAIN/(LOSS) - SEE STMT	28,770.
OTHER ORDINARY INCOME/(LOSS) - SEE STMT	-17,647.
SWAP INCOME/(LOSS) - SEE STMT	-4,373.
SECTION 59(E) (2) - SEE STMT	-731.
SUBPART F INCOME - SEE STMT	2,896.
FEE INCOME - SEE STMT	18.
INVOLUNTARY CONVERSION - SEE STMT	10.
GS # [REDACTED] - CURRENCY EXCHANGE INCOME	8,107.

TOTAL OTHER INCOME		<u>110,007.</u>
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Other Income/(Loss) **8,100**

Bain Captial Partners IX, LP	664
BCIP Associates II-D	443
Dynamic Equity Managers: Portfolio 2 (Series)	(25)
Goldman Sachs Hedge Fund Partners III LLC	504
Goldman Sachs Hedge Fund Partners LLC	(344)
Goldman Sachs Proprietary Access Fund LLC	2,362
Prospect Harbor Investors, LLC	889
Sankaty Credit Opportunities Investors, LLC	76
Sankaty High Yield Asset Investors LLC	1,070
Select Commodities Strategies, LLC	2,461

Other Portfolio Income/(Loss) **(1,084)**

Goldman Sachs Hedge Fund Partners LLC	(12)
Goldman Sachs Proprietary Access Fund LLC	29
Sankaty Credit Opportunities Investors, LLC	9
Select Commodities Strategies, LLC	(4,822)
Whitehall Street Global Real Estate LP 2007	3,712

Other Ordinary Income/(Loss) **(17,647)**

Bain Captial Partners IX, LP	(1,925)
BCIP Associates II-D	(1,255)
Dynamic Equity Managers: Portfolio 2 (Series)	(25)
Goldman Sachs Global Opportunities Fund, LLC	3,106
Goldman Sachs Hedge Fund Partners III LLC	(354)
Goldman Sachs Hedge Fund Partners LLC	(3,812)
Goldman Sachs Proprietary Access Fund LLC	1,214
Prospect Harbor Investors, LLC	(8,703)
Sankaty Credit Opportunities Investors, LLC	55
Select Commodities Strategies, LLC	(5,948)

Cancellation of Debt **72,653**

Bain Captial Partners IX, LP	1,899
BCIP Associates II-D	1,267
Goldman Sachs Hedge Fund Partners LLC	10
Prospect Harbor Investors, LLC	6,344
Sankaty Credit Opportunities Investors, LLC	1
Whitehall Street Global Real Estate LP 2007	63,132

Self Charged Interest **26,589**

Whitehall Street Global Real Estate LP 2007	26,589
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Section 988 Gain/(Loss) **(13,301)**

Bain Capital Partners Europe III, LP

Bain Capital Partners VIII-E, LP	(4,679)
Bain Capital Partners Asia, LP	2
Bain Capital Partners IX, LP	(97)
BCIP Associates II-D	(18)
Dynamic Equity Managers: Portfolio 2 (Series)	47
Fairholme:Dynamic Equity (Series)	(128)
Goldman Sachs Hedge Fund Partners III LLC	1,043
Goldman Sachs Hedge Fund Partners LLC	5,355
Goldman Sachs Proprietary Access Fund LLC	(16,490)
Prospect Harbor Investors, LLC	(64)
Sankaty Credit Opportunities Investors, LLC	2
Select Commodities Strategies, LLC	(2,111)
Whitehall Street Global Real Estate LP 2007	3,858

Section 987 Gain/(Loss)	28,770
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Bain Capital Partners VIII-E, LP	(4,058)
Goldman Sachs Hedge Fund Partners III LLC	(128)
Goldman Sachs Hedge Fund Partners LLC	(27)
Whitehall Street Global Real Estate LP 2007	32,983

Swap Income/(Loss)	(4,373)
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Bain Capital Partners IX, LP	(72,292)
BCIP Associates II-D	2,215
Brookside Capital Partners Fund II, LP	60,827
Prospect Harbor Investors, LLC	4,393
Sankaty Credit Opportunities Investors, LLC	484

Section 59(e)(2)	(731)
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Goldman Sachs Hedge Fund Partners III LLC	(100)
Goldman Sachs Hedge Fund Partners LLC	(342)
Select Commodities Strategies, LLC	(289)

Subpart F Income	2,896
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Goldman Sachs Global Opportunities Fund, LLC	2,896
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Fee Income	18
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Bain Capital Partners IX, LP	5
BCIP Associates II-D	2
Prospect Harbor Investors, LLC	9
Sankaty Credit Opportunities Investors, LLC	2

Involuntary Conversions	10
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Goldman Sachs Hedge Fund Partners LLC	10
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[REDACTED]

EXPLANATION OF INCOME AND DEDUCTIONS

DEDUCTIONS

ATTACHMENT 10

INTEREST EXPENSE

NONALLOCABLE:

BC PTRS VI

BCIP II

GS HEDGE FUND PARTNERS, LLC

GS HEDGE FUND PARTNERS III, LL

WHITEHALL STREET GLOBAL REAL E

GS PROPRIETARY ACCESS FUND

1.

1.

2,270.

576.

12,982.

108.

TOTAL NONALLOCABLE

15,938.

NET INTEREST EXPENSE

15,938.

ATTACHMENT 11

AMOUNTS PAID OR SET ASIDE FOR CHARITABLE PURPOSES

AMOUNTS PAID FROM CURRENT YEAR'S INCOME

WHITEHALL STREET GLOBAL REAL E

BC PTRS X

33.

3.

TOTAL PAID FROM CURRENT YEAR'S INCOME

36.

ATTACHMENT 12

OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:

BC PTRS VI

475.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 12 (CONT'D)

BCIP II	203.
BCIP III	26.
SANKATY COPS (OTHER)	1.
GS HEDGE FUND PARTNERS, LLC	48,363.
SUN VENTURE CAPITAL PARTNERS I	16.
BC PTRS VIII	49.
BC PTRS VIII-E	6.
GS HEDGE FUND PARTNERS III, LL	12,906.
DYNAMIC EQUITY MGRS: PORTFOLIO	22,614.
BC PTRS IX	23.
SELECT COMMODITIES STRATEGIES,	24,868.
FAIRHOLME: DYNAMIC EQUITY	27,284.
WHITEHALL STREET GLOBAL REAL E	3,018.
BC PTRS EUROPE III	1.
BC PTRS X	51.
BCV PTRS 2007	2.
BC PTRS ASIA	3.
GS GLOBAL EQUITY OPPORTUNITIES	377.
GS EMERGING MARKETS OPPORTUNIT	1,147.
GS PROPRIETARY ACCESS FUND	6,190.
GOLDMAN SACHS # [REDACTED] - MANAGEMENT FEE	198,773.
GOLDMAN SACHS # [REDACTED] - MANAGEMENT FEE	16,908.
GOLDMAN SACHS # [REDACTED] - MANAGEMENT FEE	20,485.

TOTAL NONALLOCABLE	383,789.
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TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR	383,789.
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LESS: 2% FLOOR LIMITATION	0
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NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR	383,789.
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TAX-EXEMPT INCOME (GROSS)

RESIDENT TAX-EXEMPT INTEREST		
GS HEDGE FUND PARTNERS, LLC	[REDACTED]	8.
GS HEDGE FUND PARTNERS III, LLC	[REDACTED]	2.
		<hr/>
TOTAL RESIDENT TAX-EXEMPT INTEREST		10.
NONRESIDENT TAX-EXEMPT INTEREST		
GS GLOBAL OPPORTUNITIES FUND L	[REDACTED]	80.
GS HEDGE FUND PARTNERS, LLC	[REDACTED]	122.
GS HEDGE FUND PARTNERS III, LL	[REDACTED]	36.
GS PROPRIETARY ACCESS FUND	[REDACTED]	600.
		<hr/>
TOTAL NONRESIDENT TAX-EXEMPT INTEREST		838.
TOTAL TAX-EXEMPT INCOME		<hr/> <u>848.</u>